Futures Industry
Trade Exchange (TREX) Record Layout
For the CBOT-CME Common Clearing Link
Version 2.4.3

General Information

Latest Revision Removes "RESERVED FOR FUTURE USE" From Trade Price and Strike Price Fields

This version include changes to support Pit migration from the TES legacy to Front End Clearing FEC which will be launched in March 2006.

TREX is used for processing purposes including (a) pit trade submission and change messages, (b) electronic trade confirmation messages, change messages and change confirmation messages, (c) EFP and block (wholesale) trade confirmation messages, and (d) messages related to give-up processing (the "give-up API", or GAPI). Please note that the **"R-EX"** column for each field indicates the exchanges to which that particular field pertains: **B** for the Chicago Board of Trade, **C** for the Chicago Mercantile Exchange, and **O** for OneChicago.

The TREX record consists of **one Main Record**, which is always present, any of **ten Special Blocks** which can be added to the Main Record as needed, and any of **seven Outbound Blocks** (blocks which may be present only in messages from the clearing system to clearing firms.) These blocks are:

Record/ Blocks	**Category**
INBOUND RECORDS:	
0	Main Record
A1	Special Rule Designation Fields
A2	Carry Firm/ Exchange APS, Give-ups and Foreign Exchange Fields
A3	Unique Product (Commodity/Contract) ID Fields
A5	Reserved for Future Use
A6	Reserved for Future Use
A8	Reserve for Future Use
L1	Reserved for Future Use
R1	Regulatory Time-Stamp Input Fields
R2	Reserved for Future Use
R3	Regulatory Order Type Data Fields used for TOPS/Route (CBOT will not generate any R3 messages after October 25, 2004.)
S1	Spread Transactions Including SLEDS
OUTBOUND RECORDS	
A4	ETH Electronic Trades (GLOBEX and e-cbot) and SSF Trades for One Chicago
M1	Special Outbound Messages (for Error/Special Condition Records only)
M2	Special Outbound Confirmation/Status Messages
S1	Spread Transactions Including SLEDS
T1	CME/CBOT Electronic Order Routing #1 (This record will only be generated on origin add confirmations for CBOT order routed trades "STP" beginning October 25, 2004.
T2	CME Electronic Order Routing #2 (CBOT will not generate any T2 messages for

"STP" trades after October 25, 2004)
X1 Reserved for Future Use

Main TREX Record

The Main TREX record contains **core data** for each trade and must precede any of the 10 special blocks. Multiple special blocks can follow a single Main TREX record. Firms that choose to assign their own Trade I.D.s must use numbers from **1 – 49,999. CBOT firms must use numbers 1-12.499, but 12,500-49,999 will be used for Denali Transactions with assignment of IDs by the CBOT**. CME Clearing will assign Trade I.D.s from 50,000 – 999,999.

CBOT firms using CME's TOPS/Route system for order routing to the CBOT trading floor should see no change in their processing – i.e., will continue to see TOP as the source code.

Note: ① For ETC(Electronic Trading Card) trades, the Main Record will be sent in addition to Regulatory Block 1.

② For TOPS, STP and CUBS trades, the Main Record is sent along with the A2, R1, R2, T1, and T2 (for TOP trades only) Blocks.

Special Block A1 – Special Rule Designation Fields

Used for indicating trades executed under special trading rules such as Rule 527 (Out-trade Resolution), "BK" brokerage reassignment and LOX transactions. *Initially, the only field that will be used is "BK" (brokerage reassignment) trades (position 9-13).* Firms should continue to enter **three plus signs** "**+++"** in the Broker Fields for Rule 527 trades, and indicate "X" LOX transactions in the Order Type Field.

Special Block A2 – **APS, Give-ups and Foreign Exchange Fields**

Used for designating SIMEX trades and Carrying Firm/Account information for give-ups and average price trades.

Special Block A3 – Unique C21 Product (Commodity/Contract) ID Fields

Used to designate products (commodity/contracts) in the Clearing 21 environment. This block will include contract expiration data and underlying contract information for FLEX options. Firms will receive information in this block on the *outbound record* for FLEX options.

Regulatory Block R1 – Regulatory Time-stamp Input Fields

Used to enter additional time-stamp information to meet CFTC audit trail requirements.

Regulatory Block R3 – Regulatory Order Type Data Fields

Used to enter order type and contingency information on the trading floor order ticket for CME and CBOT "TOP" order routed trades only.

Special Block S1 – SLEDS

For trade submission for SLEDS (Single-Line Entry of Differential Spreads) executed via open-outcry, provides the differential price, identifies the contract month of the back leg, and may provide the back-leg price.

For SLED-level trade confirmation messages for either pit or electronic SLEDS, identifies the back-leg contract month, provides the differential price and the back-leg price, and provides the trade ID's of the two legs.

Special Block T1 – CME/CBOT Electronic Ordering Routing #1

Information sent ***from*** exchange order routing systems to firm's back-office systems for the CME and CBOT "TOP" trades and with trade add confirmations for all CBOT order routed trades "STP".

Special Block T2 – CME Electronic Ordering Routing #2

Information sent ***on changes*** to orders from exchange order routing systems to firm's back-office systems. Beginning October 25, 2004 this block will never be produced for CBOT "STP" Order Routing transactions.

THESE SPECIAL BLOCKS ARE RESERVED FOR FUTURE USE

Special Block A5 – **Special Firm Use and Expanded Account Number Fields**

Used to enter any special information that firms want added to a transaction for their in-house use. It also contains a field for executing firm account numbers that are greater than 10 bytes.

Special Block A6 - NYMEX Trade ID Fields

Used only by NYMEX firms.

Special Block A 8 – APS Trade Duplication

Regulatory Block R2 – Regulatory Salesman/Reportable Number Fields

Used to enter salesman codes and reportable trader numbers.

Special Block L1 - Reserved for Future Use

Special Block X1 – Reserved for Future Use

OUTBOUND CONFIRMATION MESSAGES

Special Block S1 – SLEDS and Spread Transactions

For trade confirmation messages for either Pit or Electronic SLEDS, identifies the differential price, the contract month of the back leg, the back leg price, and the trade ID's of the two legs.

Note that for trades in CME calendar spread products executed on GLOBEX, the abbreviated 32-byte S1 block will be eliminated in early January, 2004. This will be replaced with the full 100-byte S1 block later in 2004 when SLEDS are introduced for these trades.

Special Block A4 – ETH- Electronic Trade Transactions

Outbound trade confirmation messages for electronically-executed trades.

Special Block M1 – Special Outbound Messages

This confirmation record will be transmitted **by CME Clearing to the clearing member firm's system** with a message code followed by descriptive text for *special messages specifying error conditions.* These messages will include notification of communication security violations, submission of duplicate Trade Ids or missing trade ids, and other special conditions as listed in the layout. Please note that for trades entered in CME Clearing online systems, such as TES, the CME Clearing assigns the trade id, so in this instance you will always get a M1 block.

Each error is assigned a severity level. If the level is **"E"**- Severe error, the record has been rejected and the firm must resubmit the trade to clearing. If the level is **"I"** – Information Warning, the record has been added to the clearing database. However, it may indicate that the trade record may require correction to an invalid field, as in the case of an edit error. Member Firm back-office staff will also be made aware of edit errors via out-trades and on TES (CME – Trade Entry System). If a duplicate or out of range ID is assigned by the firm, the CME will reassign the trade an ID from the CME range of numbers and then transmit the Error record (Original TREX record plus M1 and M2) with the new Trade ID to the firm.

For outbound leg-level trade confirmation messages for either Pit or Electronic SLEDS: an M1 block will be provided with the trade ID for the SLED. This allows firms to tie leg-level SLED confirms back to the trade ID on the original SLED transaction.

For outbound SLED-level trade confirmation messages for Pit SLEDS: if the firm submits the trade ID for the SLED but this ID is already in use (and therefore must be re-assigned by the clearing system), then an M1 block will be provided with the re-assigned trade ID.

Special Block M2 – Special Confirmation/Status Messages

This confirmation record will be sent for all transactions entered via the TREX record and transmitted **by CME Clearing to the clearing member firm's system** with a message statement code preceded by the original TREX record. These messages will include the status of each transaction: HOLD ("on hold" CBOT trade), MATCH (Matched), OTRADE (Unmatched), ERROR (Edit), DEL (Delete), REJ (Reject), ACCPT (Accepted give-up), PEND (Pending give-up, CLAIM (Give-up claim), ACCRV (Accepted give-up reversal), ACCAM (Auto-accepted give-up).

Outbound Confirmation Message Sequence at the CME Clearing

All TREX confirmation messages will be sent to firms via a *variable length* outbound message. These messages will include the Main Record (1-184), followed by one or several of the following blocks:

- Special Block A1 – BK Broker Trades
- Special Block A2 – APS/SIMEX/Give-ups
- Special Block A3 – Product – FLEX Trades
- Special Block A4 – ETH Electronic Trades
- Special Block A5 – Reserved for Future Use
- Special Block A6 – Reserved for Future Use
- Special Block A8 – Reserved for Future Use
- Special Block L1 – Reserved for Future Use
- Special Block R1 – Regulatory Timestamps
- Special Block R2 – Reserved fro Future Use
- Special Block R3 – Regulatory 3 – Used with CME and CBOT “TOP” Order Routing Systems Only
- Special Block S1 – Spread Transactions including SLEDS
- Special Block M1 – Outbound Messages (Error or Warning)
- Special Block M2 – Confirmation/Status Messages
- Special Block T1 – CME/CBOT Electronic Order Routing Block 1
- Special Block T2 – CME /CBOT “TOP” Electronic Order Routing Block 2
- Special Block X-1 – Reserved for Future Use

The sequence of the special blocks **after** the main block **can vary**. Your programs should be able to determine which special block(s) have been sent, by reading the Block Indicator Field, i.e. “A3”, in the next two bytes **after** reaching the end of a block in the record.

> **EXAMPLE**: After reading the main block which is 184 bytes, the program should read for 2 more bytes to determine which special block follows. If it reads a block indicator of “A3” the program would then read to the end of that block (45 more bytes) and then another two bytes beyond that to determine if there is another special block, such as the M2 Confirmation Block (34 bytes) and so on.

CONFIRMATION RECORD CHOICES

Firms have several choices for how they wish to receive TREX confirmation messages:

For Pit Trades:

Choice 1	Confirmation records for **all** *add and change* records submitted from the member firm's trade entry system and **all** add and change records entered in FEC.
Choice 2	Confirmation records for **all** add and change records for trades entered in Front End Clearing.

For Electronic Trades:

Choice 1	Confirmation records only for trades executed on electronic trading systems, for example GLOBEX and e-cbot.
Choice 2	Confirmation records for new electronic trades and for changes to electronic trades accomplished by the firm sending TREX change messages.

For Mutual-Offset Transfers:

Choice 1 "SGX" Singapore Confirms Only"	Confirmation records only for trades executed on the MOS offset system. These confirmations are initiated by firm selection in the on-line MOS system.

MAIN BLOCK

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	3	Message Identifier	TRX	AN	Message Identifier **CME and CBOT:** TRX – Inbound trade record from firm or Outbound message from Clearing Organization. For Give-up records: **INBOUND** GA – giveup allocation GC – giveup accept GJ – giveup reject GR – giveup initiate release GL – giveup accept release GI – giveup initiate reversal GV – giveup accept reversal GU – giveup sub-allocate **OUTBOUND** GSA – order alerts to executing firm on add/delete GSD – order delete confirm GAA – giveup alert to carry firm GAC – giveup confirm to executing firm GCA – giveup accept alert to executing firm GCC – giveup accept confirm to carry firm GJA – giveup reject alert to executing firm GJC – giveup reject confirm to carry firm GRA – giveup init release alert to executing firm GRC – giveup init release confirm to carry firm GLA – giveup accept release alert to carry firm GLC – giveup accept release confirm to executing firm GIA – giveup init reversal alert to carry firm GIC – giveup init reversal confirm to executing firm GVA – giveup accept reversal alert to executing firm GVC – giveup accept reversal confirm to carry firm GUC – giveup sub-allocation confirm to carry firm	3	CBO

POSITION FROM TO		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
4	4	Message Version	1	AN	Message Version : “1” for ETC (HHT) transactions	1	CBO
5	12	Message Time	10120600	N	Time of TREX Record Creation (HHMMSS00)	8	CBO
13	20	Exchange Order Routing Special Id Transaction TREX ID	 00004473	AN N	**CME:** TOPS Combination Terminal Id and sequence number CUBS database code and order number **CBOT:** Unique TREX record ID (CBOT Order Routing record ID) (The same value will also populate the T1 block , positions 19-30)	8	CB
21	24	Message Length	0211	N	Message Length of main record and special blocks	4	CBO
25	25	Action Code	A	A	Action Code A = Add C = Change D = Delete B = InterExchange Out-trade (cleared locally but did <u>not</u> clear InterExchange match)	1	CBO
26	26	Trade Route Indicator	1,2,3	N	**CBOT/CME**: *Identifies source of trade submission on outbound messages only*. 1 = Firm assigned Trade IDs 2= Not applicable 3 = Trade IDs from ETC, TES, Electronically Executed, C21 EFP, Eurodollar bundles, FLEX and out of range or duplicate firm trades.	1	CBO
27	34	Trade Date	19930930	N	Date transactions executed. If this field is blank, it will be interpreted as the <u>current</u> date. “ As of” trades (out-trades) must have the correct trade date entered. Format: CCYYMMDD	8	CBO

POSITION FROM TO		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
35	39	Exchange ID	CME	AN	Exchange where trades are executed: CME or 02 - Chicago Mercantile Exchange IMM or 16 - CME Int'l Monetary Market ONE or 23 – OneChicago **on GUS messages only** MEF or 21 – MEFF (Spanish Fut/Opt) Exchange CBT or 01 - Chicago Board of Trade 26 - JADE Joint Asian Derivatives Exchange **TOPS Only Exchanges:** 06 – CSCE 04 – COMEX 08 – KCBT 09 – Minneapolis 13 – FINEX 07 – NYMEX 11 – WCE 15 – NYFE	5	CBO
40	44	Clearing Member Firm	835	AN	Clearing firm number	5	CBO
45	49	Executing Broker	RAB	AN	Executing Broker ID	5	CBO

POSITION FROM TO		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
50	51	Transaction Type Code	1	AN	Trade type code, valid entries are: **CME :** **Blank** = Pit Trades **1=** Pit Trades **2** = Electronically Executed Trades **5** = Electronically Executed Spread Trades **6** = Spread Trades **7** = TMS Transfer (FLEX, GUS, GGU) **8** = Transfer trades between different firms and origin **9** = Cash Exchange trades used for bookkeeping processing and CFTC reporting of a purchase or sale of cash commodities. Used only if the account has or had a reportable position with this commodity. **B** = Block **R** = EFR **S** = EFS **L** = Legged spread **D =** SLED (Single-Line Entry of Differential Spread) **F** = SUB (Substitution of Futures for Forward) **A** = EBF (Exchange Basis Facility) **O**=OTC Privately Negotiated Trade Please note : Former Transaction Code 3 will now be **8** with an E reflected in field 159 Former Transaction Code 7 will now be **8** with an I reflected in field 159 Former Transaction Code 8 will now be **8** with an I or E reflected in field 159 Former Transaction Code 9 will remain 9 but EFS and/or EFR trades will be identified via a specific Reason Code in field 159 Former Transaction Code C will now be Transaction Code **5** Transfer transactions resulting from Mini-Dow verus Full-Size Dow Fungibility will be Transaction Code **8** with a P in field 159 Former Transactions Codes F and T will cease to exist.	2	CBO
52	52	Buy/Sell Code	1 or B	AN	Buy/Sell Code B or 1 = Buy, S or 2 = Sell	1	CBO
53	57	Commodity Code	DM	AN	Commodity Code (left justified)	5	CBO
58	65	Contract Maturity	20031200	AN	Contract Maturity (CCYYMMDD). For standard monthly futures or options, the last two bytes are zeros. For futures or options with expirations specific to the day – for example, for flexible options – the last two bytes are the two-digit day number.	8	CBO

POSITION FROM TO		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
66	66	Put/Call Indicator	P	A	Put/Call Code; P = Put, C = Call (Blank = Futures)	1	CB
67	74	Strike Price	0100	AN	Option Exercise Price. Blank for contract types other than options. Significant digits should be right-justified within the field. Note that for standard options only four digits are currently used, while for flex options up to seven digits may be used.	8	CB
75	75	Strike Price Sign	-	AN	Strike Price Sign indicating value entered as positive or negative amount Blank or "+" = Positive, "-" = Negative	1	CB
76	80	Opposite Clearing Member Firm	275	AN	Opposite Firm Number CBOT: For Trade ID Matching (Modified Contra) Trade ID Match code must be 2-3 characters, minimum of 2, must contain at least 1 alpha, 1 numeric character. **Modified Contra will NOT be available for CBOT products at launch of the Common Clearing Link..**	5	CBO
81	85	Opposite Broker	TOM	AN	Opposite Broker Number/Symbol	5	CBO
86	99	Trade Price	Normal Price: 0964200 Fixed Cabinets: CAB or 9999999 Variable Cabinets: 0000300 for cabinet price of 3.00	AN	Price (right justified). It may be filled on the left with zeros or spaces. Only the right-most 7 bytes of the field are used. For variable cabinet prices, "V" must be provided in the Cabinet Price Indicator field below, and hence must be provided as a string of seven digits as shown in the Sample Data column. For CME, only fixed cabinets are allowed. For CBOT, only variable cabinets are allowed.	14	CBO
100	100	Trade Price Sign	+	AN	Trade Price Sign indicating value entered as positive or negative amount Blank or "+" = Positive, "-" = Negative	1	CBO
101	105	Quantity	3	N	Quantity of contracts traded: Note: For CME or CBOT, the value cannot exceed 9999	5	CBO
106	108	Time Bracket Code	W	AN	Time Bracket Code (left justified)	3	CB
109	118	Account Number	12345678	AN	Account for which trade was executed	10	CBO

POSITION FROM TO		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
119	119	CTI Code	1	N	**Customer Type Indicator:** **1** = Broker/trader trading for own account. **2** = Broker/trader trading for clearing member firm's house account. *(A "2" in this field will cause a record to be rejected if submitted for customer accounts-see Origin.)* **3** = Broker/trader trading for the account of another broker/trader present on the trading floor or an account controlled by such broker/trader. **4** = Broker/trader trading for any other customer's account or for the account of a broker/trader not present on the floor.	1	CBO
120	121	Origin Code	1	N	Origin Code for customer or house accounts: (right justified) **CBOT/CME:** **1** = Customer **2** = Non-Customer **3** = Reserved for Future Use 4 = Reserved for Future Use **5** = One Chicago and futures)	2	CBO
122	129	Card/Order ID (Trader Order Number)	12121212	AN	Card/Order Number (right justified) For trades executed on GLOBEX, the full 8-byte Trader Order Number (TON). For outbound ETC (HHT) records the format is XXX99999 Where XXX = Trader Symbol 99999= Card sequence number **For Order Routing Devices:** Device Order ID: XXX9999 Where XXX= 3 character order entry device 9999=4 digit sequence number	8	CBO
130	131	Fee Code	C	AN	**Reserved for Future Use**	2	
132	132	RESERVED FOR FUTURE USE				1	
133	138	CTR Card Sequence Number	X00100 or 093000	AN	**CBOT/CME:** **P =** Post allocation trade or **CME:** CTI = 1,2,3 or 4 = **(X ### or - ###) CBOT:** CTI = 1: Card Sequence = #### CBOT Approved CTI = 2&4: Card Sequence Number **(X ### or - ###)** All other timing information must be reflected in Regulatory Block R1.	6	CB

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
139	139	Open/Close Indicator	O or C	A	Open/Close Indicator **ONE –used for outbound Trades Only**	1	O
140	145	Trade ID Seq. Number	002075	N	Trade record ID assigned by member firm **or** clearing organization. (right justified, zero filled) **CBOT/CME:** 1 – 49,999 – CME Firm Assignment 1- 12,499 – CBOT Firm Assignment 12,500 – 27,499 CBOT Order Routing 27,500 – 34,999 CBOT Trade Match 35,000 – 49,999 CBOT HHT **NOTE –** On all confirm records with this range of clearing-system assigned trade IDs, this field will be **zero filled.** The system-assigned trade ID will appear in the M1 block. *The system will only assign 5 digit Trade Ids*. 65,000 – 67,999 – CME FLEX Products 68,000– 89,999 – Reserved for future use 90,000 – 95,999 – MOS (SGX) 96,000 – 96,999 – Trade Date Change(Pit) **NOTE** – an M1 block confirm msg will indicate trade date change 97,000 – 97,999 – Reserved for future use 98,000 –99,999 -- Electronically Executed APS 100,000-500,000 – Electronically Executed trades, and SLED legs for electronic SLEDS 500,001 – 999,999 -- Giveup (ACS) transfer transactions, Electronically-executed SLEDS transactions, leg trade ID's for pit SLEDS, and re-assigned trade ID's for pit SLEDS, EFP, EFS, EFS, Blocks, regular Pit entered through FEC and for Pit reassigned by FEC for trades submitted with blank trade id.	6	CBO

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
146	148	Trade ID Source Code	TES	A	**CBOT/CME Source System Code:** B21 = Matched Trade Indicator CUB = Initiated in CUBS ETC = Electronic Trading Card (HHT) STP = Initiated in CBOT Order Routing Denali Trades FLX = Entry via FLEX Products System GBX = Electronically Executed Matched Trade GUS = Allocate/Claim Give-Up System MOS= Mutual Offset Trade MQM = Firm Back-Office System ONE = OneChicago Trade Record TES = Entry via TES (CME Trade Entry System) or entry via FEC for EFP, EFR, EFS and blocks TOP = Initiated in CME/CBOT TOPS/Route System BCH = Batch (for internal CME use) Please note the following: OTS will not be TES	3	CBO
149	150	Trade ID Cycle Code	29	N	**RESERVED FOR FUTURE USE** Day of the Month	2	CBO
151	152	Order Type Code	L	AN	**Order Type Codes:** S = Stop Order M = Market Orders L = Limit Orders E = Error (CME Rule 551) & ETF for EFPs C = MOC (Market on Close) Orders D = DRT Orders Q = All other Orders R = Currency LOX (CME Only) U = All-or-None Pit X = S&P LOX trades (CME Only) Y = OCC X-Exchange Transfers (TT=8) Z = Rule 527 Liquidation (CME) and Assignment Trades (CBOT Regulation 350.04a) **ETC (HHT) trades = "Q" only.**	2	CBO
153	157	Reserved for Future Use	HANNA	AN	Reserved for Future Use	5	
158	158	Cabinet Indicator	Y	A	**InBound** N = Regular Trade C or Y = Fixed Cabinet Trade V= Variable Cabinet Trade **OutBound** C = Fixed Cabinet Trade V= Variable Cabinet Trade	1	CB

POSITION FROM TO		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
159	160	Transfer Reason Code/	E	AN	**CME/CBOT:** Transfer Reason A - Error in assignment of account (in-house) B - Rule 527 Transfers C – Transfer at the request of a customer (to another firm) D - Rule 551 Transfers E – Transfer to correct a firm-to-firm error in clearing a trade F - Transfer for liquidation (offset) for a trade which cleared at the wrong house due to **clerical error only** G- GLOBEX Error Trades I - Customer/House origin transfer due to error N - Transfer of positions to a newly approved clearing member P – Fungible mini offsets. S - New SIMEX positions T – Transfer due to the merger of two or more clearing members W – Transfer due to the withdrawal of a clearing member X- SIMEX trades that liquidate existing positions Y – CME to OCC transfer for ONE products. Always an as/of transaction. Z -Rule 527 – Intra-day liquidations **THE CBOT "REASON CODE" HAS BEEN RELOCATED to fields 161-162**	2	CBO
161	162	Reason Code	1	N	**CBOT –** **1 - Partially filled working orders** **2 - Legging spread or crush orders** **3 - Adjusting trade to reflect split fill** **Late Submission** **Indicates that this trade is excluded from CTR Edit parameters.**	2	B
163	163	Opposing Open/Close Indicator	C	A	Opposing Open/Close Indicator ONE- for out bound trades only	1	O

POSITION FROM TO		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
164	164	API/UI indicator	C	A	Identifies trades submitted via the user interface versus submitted via API message: **A** = indicates trade was submitted via message **C** = indicates trade was submitted via from Clearing **E** = indicates trade was submitted from the exchange **U** = indicates trade was submitted via FEC	1	
165	165	SLEDS Leg Indicator	S	AN	For confirmation messages for SLEDS, contains an “S” to identify a SLED-level confirm or an “L” to identify a leg-level confirm.	1	CBO
166	167	Reserved for Future Use	A	A		2	
168	168	APS/GUS Indicator	G	A	**CBOT/CME Give-up/APS** Blank = Regular Trade A = Average Price G = Give-Up Trade I = Take In R = Give Outs	1	CBO
169	173	APS Group ID	12345	AN	Unique Group ID that defines a group of trades for price averaging.	5	CB
174	179	Order Execution Time		N	Execution time of a trade: HHMMSS **CME: For ETC trades only.** **Also used for One Chicago outbound Trades**	6	CO
180	184	Business Cycle Code	RTH	AN	**Trading Session** RTH = Regular Trading hours(open outcry) (CB) ETH = Electronically executed Trade (CB)	5	CBO

SPECIAL BLOCK A1

(The only field that will be used initially is BK Broker, position 9-13)

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block 1	A1	AN	Special Block	2	C
3	7	Special Rule Code	527A	AN	Special Rule Codes, i.e., 527, 551. (RESERVED FOR FUTURE USE)	5	C
8	8	LOX Indicator	Y	A	LOX Indicator: Y = LOX (RESERVED FOR FUTURE USE)	1	C
9	13	BK Broker	BOBBE	A	BK Broker for IOM/IMM spreads (left justified)	5	C
14	23	Specific Product Code	0000100001	AN	Unique numeric identifier for commodity and contract. Product Family + Special Product ID (RESERVED)	10	C

SPECIAL BLOCK A2 – CARRY FIRM/EXCHANGE

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block 2	A2	AN	APS/Give-ups/Foreign Exchange Block	2	CBO
3	7	Carry Exchange	CME	AN	<u>Carrying Organization/Exchange</u> CME = Chicago Mercantile Exchange CBT = Chicago Board of Trade SX = SIMEX (for SGX adds and confirm records) OC =OCC as/of transfer for ONE products	5	CBO
8	12	Carry Firm/Foreign Firm/CMTA Firm	999	AN	Carrying Firm for CME/CBOT Give-ups or CME/CBOT APS, Executing Firm for CMTA trades, or Foreign Firm (SGX), Transfer firm OCC number for ONE products**.**	5	CBO
13	27	Carry Account	CARRYACCT 123	AN	<u>Carry Firm Account Number for:</u> - Single CME/CBOT Give-ups or CME/CBOT APS allocations. TOPS/Order Routing Only: Omnibus Account NumberOCC/CME transfer Account Number **Please Note this is currently a 10 digit field in the CME clearing system**	15	CBO

SPECIAL BLOCK A3 – PRODUCT
(Note: This is used for FLEX Options)

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block 3	A3	AN	Product Block: - A3	2	CB
3	12	Commodity	EDFLEX	AN	Product Family Alias ID	10	CB
13	17	Contract Expiration Cycle	RTH	N	Contract Expiration Cycle Code	5	CB
18	25	Underlying Expiration Date	19950615	N	Underlying Expiration: Format = YYYYMMDD	8	CB
26	30	Underlying Expiration Cycle	RTH	N	Underlying Expiration Cycle	5	CB
31	31	Reserved for Future Use	C	A	Reserved for Future Use	1	
32	39	Reserved for Future Use	9550	N	Reserved for Future Use	8	
40	40	Reserved for Future Use	+	AN	Reserved for Future Use	1	
41	45	Reserved for Future Use	F	AN	Reserved for Future Use	5	

SPECIAL BLOCK A4 – ETH Electronic TRADES (GLOBEX and e-CBOT)

(Electronic Trade Outbound Record Only)

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block 4	A4	AN	GLOBEX- ElectronicTrades Block	2	CBO
3	10	ETH Execution Time	152830	N	Execution time of an ETH trade. Format: HH = Hour, MM = Minutes, SS = Seconds	8	CBO
11	22	ETH Match Token	none	AN	ETH Host Match Number	12	CBO
23	30	ETH Organization	CME 16	AN	ETH Match Organization Code = CME For ONE –SSF Trades: **CME=16** **OCC =22** **CBT = 01**	8	CBO
31	35	ETH User ID	1CM	AN	ETH User ID (Trader)	5	CBO
36	41	ETH Volatility	none	AN	Internal CME Use – ETH Options Volatility Value	6	CBO
42	43	ETH - Buyer Match Exchange	16	N	**CME=16** **CBOE = 23** **CBT = 01**	2	CBO
44	45	ETH – Seller Match Exchange	16	N	**CME=16** **CBOE =23** **CBT = 01**	2	CBO
46	47	ETH - Order Entry Exchange	16	N	**CME=16** **CBOE =23** **CBT = 01**	2	CBO
48	63	Electronic Trading User ID		AN	The trader or operator executing the electronic trade. For orders routed via I-Link, the value from FIX tag 50. For CBOT trades executed through e-cbot, the trader ID is an alphanumeric value from 4 to 11 bytes long used to identify specific traders who share an individual ITM.	16	CBO
64	77	Customer Order Reference		AN	For e-cbot trades, this field is available when submitting orders to help identify the order to the customer or client	14	B
78	90	Filler			RESERVED FOR FUTURE USE	13	

SPECIAL BLOCK A5 – SPECIAL ACCOUNTS

RESERVED FOR FUTURE USE

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block 5	A5	AN	A5 = Account Codes	2	
3	22	User Data	019P	AN	Flexible firm entry field for defining Omnibus, Make-up Bookkeeping Memo, Bookkeeping Firm etc.	20	
23	37	Expanded Account Code	ABC	AN	Expanded Account Code for executing firm account numbers greater than **10** bytes.	15	
38	52	Position Account Code	HSE0025	N	Position Account Code	15	

SPECIAL BLOCK A6 – NYMEX TRADE ID

RESERVED FOR FUTURE USE

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block 6	A6	AN	Trade ID Block	2	
3	13	Trade ID Current	CME0097 6129	AN	Current Trade ID	11	
14	24	Trade ID Previous	CME0095 6129	AN	Previous (Parent) Trade ID	11	
25	35	Trade ID Original	CME0082 6029	AN	Original by Submitted Trade ID by Firm	11	

SPECIAL BLOCK A8 – Reserved for Future Use

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block 8	A8	AN	Always A8	2	
3	9	Residual Amount	99999.99	N	Residual Amount – 9(5)V99	7	
10	14	Series Aps Group Code	ABCDE	AN	Series APS Group Code	5	
15	19	APS Plus 5 Value	.99999	N	Fractional portion of APS Plus 5 value, 5 decimal places – V9(5)	5	
20	30	APS Plus 5 Average Price	9999.999	N	APS Plus 5 average price, 7 decimal place – 9(4)V(7)	11	
31	46	Actual Average Price	99.99	N	Actual Average Price, 9 decimal places – 9(7)V9(9)	16	
47	48	Omnibus	AB	AN	Omnibus	2	
49	49	Makeup Code	A	AN	Makeup code	1	

SPECIAL BLOCK L1 –

(RESERVED FOR FUTURE USE)

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block L1	L1	AN	always “L1”	2	
3	3	TRS Account	H	AN	Trade Registration System Account (origin code): H – House S – Segregated N – Non-segregated	1	
4	10	Reserved for future use	Blank	AN	RESERVED FOR FUTURE USE	7	

SPECIAL BLOCK R1- REGULATORY 1

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block R1	R1	AN	Regulatory Block 1	2	CB
3	10	Timestamp In	12311500	N	Floor receipt timestamp, “0001” if it is a GTC order carried from previous dates. *Data not sent on outbound ETC record.*	8	CB
11	15	Timestamp In Source Code	T	A	Timestamp source for floor receipt of order. . **CME**: Valid value is T = TOPS/Route S = Timestamp Machine/Manually entered E = Electronic Timestamp R = Manual Capture of an Electronic Timestamp C= CUBS (CME) **CBOT:** Valid value is S = Order manually entered with a time stamp machine (Paper to pit or paper flashed). T = Order entered by TOPS/Route or Order Routing to a printer E = Order entered electronically by TOPS Route, Order Routing, or COMET to EC for execution or endorsement . R = COMET-flashed order to an EC for endorsement (manual capture of electronic stamp).	5	CB
16	23	Broker Receipt Timestamp	12300000	N	Timestamp when broker received order. *Not sent on outbound ETC records.*	8	CB

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
24	28	Broker Receipt Source Code	F	A	Timestamp source for broker receipt of order **CME & CBOT:** F = Flashed **CME: C=CUBS**	5	CB
29	36	Execution Timestamp	12301500	N	Timestamp when broker executed order HHMMSS00	8	CB
37	41	Execution Timestamp Source Code	M	A	Timestamp source for execution of order **CME**: M = Manual Recordation; C=CUBS, H= Electronic Hand Held **CBOT:** M = Manual Recordation; H = Electronic Hand Held	5	CB
42	49	Timestamp Out	12302500	N	Timestamp when order received from pit	8	CB
50	54	Timestamp Out Source Code	T	A	Timestamp source for order received from pit **CME:** Valid value is T = TOPS/Route S = Timestamp Machine/Manually Entered E = Electronic Timestamp R = Manual Capture of an Electronic Timestamp **For ETC, Blank = other** C=CUBS (CME) **CBOT:** Valid value is S = Order manually entered with a time stamp machine (Paper to pit or paper flashed). T = Order entered by TOPS/Route or Order Routing to a printer E = Order entered electronically by TOPS Route, Order Routing or COMET to EC for execution or endorsement . R = a COMET-flashed order to an EC for endorsement (manual capture of electronic stamp).	5	CB

SPECIAL BLOCK R2 – REGULATORY 2

RESERVED FOR FUTURE USE

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block R2	R2	AN	Regulatory Block 2	2	
3	12	Salesman Code	BP0229	AN	FCM salesman code who initiated the order	10	
13	27	Reportable Trader Number	BP02291994	AN	Reportable trader number for the account	15	

SPECIAL BLOCK R3 – REGULATORY 3

USED WITH TOPS/Route ONLY

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block R3	R3	AN	Regulatory Block 3	2	C
3	16	Stop Limit/Limit Price		AN	Stop or limit price for the order	14	C
17	30	Order Price		AN	Price the order should be executed at	14	C
31	38	Time-in-Force Indicator	19941231	AN	Identifies good-till-cancel and good-through date orders: GTC = Good till cancel DAY = Day Order CCYYMMDD = Good through date	8	C
39	39	DRT Indicator	Y	AN	Broker discretion on order (Y/N)	1	C
40	43	DRT Points	10	AN	Number of points broker has discretion on a DRT order	4	C
44	73	Contingency Instructions	None	AN	Contingency instructions for the order	30	C
74	103	Additional Instructions	None	AN	Additional instructions for the order	30	C

CBOT Note: Special Block R3 will never be produced for CBOT order routed "STP" trades after October 25, 2004

SPECIAL BLOCK S1 – SLEDS and SPREAD TRANSACTIONS

Currently used by CME for outbound messages for GLOBEX Trades. Will be used for SLED transactions in early 2004

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block S1	S1	AN	Spread types block	2	CB
3	17	Spread Types	BOX	A	Specific type of spread type code: BOX = Box spread CAL = Calendar spread SNG = Strangle spread SDD = Straddle spread	15	CB

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
18	31	Spread (Differential) Price	15	N	Price at which the spread was executed. Price must be right-justified within this field and may be filled on the left with either zeros or spaces.	14	CB
32	32	Spread Sign	+	AN	Spread (differential) price sign (+ or -)	1	CB
33	34	Buy/Sell of 2nd Leg of Spread	1 or B	AN	Buy/Sell Indicator for second leg of spread: 1 or B = Buy; 2 or S = Sell	2	CB
35	39	Exchange Code			RESERVED FOR FUTURE USE	5	CB
40	44	Commodity Code	17 or ED	AN	Commodity codes of spread contract for second leg of spread (if same, can be left blank)	5	CB
45	52	Contract Year/Month	19980900	AN	Contract Year/Month of second leg of spread (CCYYMMDD)	8	CB
53	53	Put/Call Indicator	P	A	RESERVED FOR FUTURE USE Put/Call Code of second leg of spread	1	CB
54	61	Strike Price	100	N	RESERVED FOR FUTURE USE Option Exercise Price of the second leg of spread	8	CB
62	62	Strike Price Sign	+	AN	RESERVED FOR FUTURE USE Strike Price sign indicating value entered as positive or negative amount. Blank or + = Positive; – = Negative	1	CB
63	76	Back Leg Trade Price	954200	AN	Back-Leg Price (right justified) (if left blank, will default to Trade Price of first leg of spread plus/minus differential)	14	CB
77	77	Trade Price Sign	+	AN	Trade Price sign indicating value entered as positive or negative amount Blank or + = Positive; – = Negative	1	CB
78	82	Quantity	25	N	Quantity of contracts for second leg of spread (if left blank, will default to quantity of first leg of spread in main TREX block)	5	CB
83	88	Front-Leg Trade ID	500001	N	Trade ID of the front leg of a SLED, provided on a SLED-level trade confirmation message. (Not used on inbound Pit SLED submission messages.)	6	CBO
89	94	Back-Leg Trade ID	500002	N	Trade ID of the back leg of a SLED, provided on a SLED-level trade confirmation message. (Not used on inbound Pit SLED submission messages.)	6	CBO
95	100	RESERVED FOR FUTURE USE			RESERVED FOR FUTURE USE	6	

SPECIAL BLOCK M1 – OUTBOUND MESSAGES (Error or Warning)

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block M1	M1	AN	Special Message Block 1	2	CBO
3	5	Message ID	CME	AN	Exchange or FIRM	3	CBO
6	8	Subsystem	DCS	AN	Business System ID DCS= Trades Submitted from Firm System TMS = Blocks and EFP FLX = FLEX System GBX = Electronic Trading system GUS = RTH Give-Up System MOS = Singapore Mutual Offset Trade TMS = (TES) Trade Management System DIF = Leg-Level confirmation for a SLED trade, or SLED-level confirmation for a pit SLED if the SLED trade ID as submitted by the firm was re-assigned.	3	CBO
9	12	Error/Special Conditions Code	0001	AN	Error/Special Conditions Code Number: 0001 = Invalid Firm Number, Please Resubmit 0002 = IDMS is Down at CME, Please Resubmit 0003 = Security Violation-Cannot Submit Trades For This Firm 0004 = Invalid Action Code, Please Resubmit 0005 = Invalid Data Format, Please Resubmit 2001 = The ID You Supplied Already Exists 2002 = No Trade ID Submitted/Trade Entered Thru TES 2003 = The ID Submitted Is Out Of Range (00001-49,999) 2004 = A Non-Numeric Trade ID Was Submitted (This is an abbreviated list. See the addendum at the end of this document for the entire list of special conditions.)	4	CBO
13	13	Level	E	AN	MSG severity level E = Severe Error – Records Rejected for Clearing I = Informational Warning Error – Records Submitted for Clearing	1	CBO
14	21	Date	MM/DD/YY	AN	Date MSG created	8	CBO
22	29	Time	HH:MM:SS	AN	Time MSG created	8	CBO

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
30	109	Message Text		AN	Text explaining reason for the message re: out of range record ID, security violation, duplicate trade ID, invalid firms, etc. **Example**: ID OUT OF RANGE, GUS AUTO ACCEPT	80	CBO
110	115	System-Assigned Trade ID	12345	N	Clearing system-assigned Trade ID for all TES trades, duplicate Trade IDs or out of range Trade ID errors. For leg-level confirmation messages for SLED trades, contains the trade ID of the original SLED trade.	6	CBO

SPECIAL BLOCK M2 – CONFIRMATION/STATUS MESSAGES

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block M2	M2	AN	Special Confirmation/Status Block	2	CBO
3	5	Message ID	CME	AN	Exchange or FIRM	3	CBO
6	8	Subsystem	DCS	AN	Business System ID DCS= Trades Submitted from Firm System TMS = Blocks and EFP **FLX = FLEX System** GBX = Electronic Trading system GUS = RTH Give-Up System MOS = Singapore Mutual Offset Trade TMS = (TES) Trade Management System	3	CBO
9	13	MSG Recovery State	RECOV	AN	Message Recovery State	5	CBO
14	18	Status	MATCH	AN	Trade Status: “PEND” = Pending Allocation “ I REV” = Initiate Reverse “A REV” = Accept Reverse “ I RLS” = Initiate Release “A RLS” = Accept Release “ACCPT” = Accept Allocation “REJCT” = Reject Allocation “ DLETE” = Delete Group or Alllocation “ WORK” = Add or Change Order “OTRAD” = unmatched trade “MATCH” = matched trade “ERROR” = error “HOLD” = unmatched, restricted firm changes	5	CBO
19	26	Date	MM/DD/YY	AN	Date MSG created	8	CBO
27	34	Time	HH:MM:SS	AN	Time MSG created	8	CBO

SPECIAL BLOCK T1 – CME/CBOT Electronic Order Routing Block 1

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block Identifier	T1	AN	always "T1"	2	CB
3	10	Exch Fill Date	19971224	N	Date entered into TOPS (CCYYMMDD)	8	C
11	18	Exch Fill Time		N	Time entered into TOPS (HHMMSSHH)	8	C
19	24	Fill Station Code		AN	CME: TOPS or CUBS Station code from which this transaction was entered .CBOT: Order Routing Station code from which the transaction was entered.	6	CB
25	30	Fill Seq No		N	CME/CBOT: Sequence number (within the station) .	6	CB
19	30	Transaction TREX ID	00004473	N	CBOT: Unique Trex record ID (CBOT Order Routing record ID). The same value will also populate the Main block, positions 13-20.	12	**B**
31	40	System User Name		AN	System user name who entered this transaction	10	C
41	46	Order Station Code		AN	STP,TOPS or CUBS Station code from which the order was entered. "TOPS" if order filled on paper, CUBS if order filled on CUBS station "STP" if order filled on CBOT EC	6	CB
47	52	Order Sequence Num		N	TOPS or CUBS Order Sequence number (within the station)	6	C
53	60	Order Date		N	Date order entered	11	C
61	85	Firm Order Identifier		AN	Firm order ID (carried from MFI-entered order)	25	C
86	90	Floor Broker Order Routed		AN	Broker badge to whom order was routed	5	C
91	130	Comment		AN	not used	40	C
131	155	Back Office Instructions		AN	Back-office instruction (carried from order)	25	C
156	156	TLTC Flag		AN	"Y" – for a TLTC (too-late-to-cancel) fill	1	C
157	158	Num Fill lines		N	Number of fill items associated with the same Fill-Station, Fill-seq	2	C
159	160	Fill Line Num		N	The specific fill line number for this trade	2	C
161	162	Spread Leg Num		N	The order leg number the trade was executed against	2	C
163	187	Spread-Leg-Identifier		AN	The order leg ID supplied by firm	25	C
188	197	Secondary – account		AN	Actual account # or blank	10	CB
198	202	TOPS Commodity Code		AN	The system commodity code **NOT** the clearing commodity code	5	C
203	207	TOPS Ticket Label		AN	The ticket label for this commodity	5	C
208	215	TOPS Strike Price		AN	Strike price as entered by the user	8	C
216	225	TOPS Trade Price		AN	Trade price as entered by the user	10	C
226	239	TOPS Trade Price Format	3.44½	AN	The formatted trade price i.e. "3.44 ½ ".	14	C

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
240	249	TOPS Spread Differential		AN	The differential as entered by the user.	10	C
250	263	TOPS Spread Differential Format for CME	.03½	AN	CME:The formatted differential. I.e., ".03 ½ "	14	CB
264	264	TOPS Differential Buy/Sell	B	AN	Differential type "B" or "S".	1	C
265	267	Order Type Qualifier	STP	AN	STP,STL,SOO,SLO,LOO,SCO,SLC,LOC,MIT, NOTE: MKT, MOO, MOC, LMT, will NOT appear in this field.	3	C
268	272	Order Quantity		N	Open order quantity just before fill is entered. In the case of TLTC, this is the TLTC quantity.	5	C

SPECIAL BLOCK T2 – CME Electronic Order Routing Block 2

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Block T2	T2	AN	always “T2”	2	C
3	8	Orig-Fill-Station-Code		AN	CME: TOPS or CUBS Station code of original transaction.	6	C
9	14	Orig-Fill-Seq-No		N	CME: TOPS or CUBS sequence number of original transaction.	6	C
3	14	Reserved for future use		AN		12	
15	22	Orig-Fill-Date		N	Transaction date of original transaction. (CCYYMMDD)	8	C
23	30	Orig-Modification-Date		N	System Modification Date of original transaction (CCYYMMDD	8	C
31	38	Orig-Modification-Time		N	System Modification Time of original transaction (HHMMSSHH	8	C

CME Notes:
This block is present only when action code (Position 25) is “C” (Change) or “D” (Delete). The following fields in the main, T1 and T2 blocks uniquely identify the trade that the Change or Delete is referencing.

- Clearing Firm number (from TRX main block)
- Orig-Fill-Date (T2 block)
- Orig-Fill-Station-Code (T2 block)
- Orig-Fill-Seq-No (T2 block)
- Fill-Line-Num (T1 block)

CBOT Notes:
CBOT “STP” trades will not generate any T2 messages after October 25, 2004 after the implementation of Denali.

SPECIAL BLOCK X1 – Reserved for Future Use

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
1	2	Reserved for Future Use	X1	AN	Reserved for Future Use	2	
3	3	Reserved for Future Use	B or S	AN	Reserved for Future Use	1	
4	8	Reserved for Future Use	56001	AN	Reserved for Future Use	5	
9	11	Reserved for Future Use		AN	Reserved for Future Use	3	
12	14	Reserved for Future Use		AN	Reserved for Future Use	3	
15	17	Reserved for Future Use	USD	AN	Reserved for Future Use	3	
18	22	Reserved for Future Use		AN	Reserved for Future Use	5	
23	25	Reserved for Future Use	AGR, FIN	AN	Reserved for Future Use	3	
26	34	Reserved for Future Use	123456789	AN	Reserved for Future Use	9	
35	35	Reserved for Future Use	P or F	AN	Reserved for Future Use	1	
36	47	Reserved for Future Use		AN	Reserved for Future Use	12	
48	59	Reserved for Future Use		AN	Reserved for Future Use	12	
60	66	Reserved for Future Use		AN	Reserved for Future Use	7	
67	74	Reserved for Future Use		AN	Reserved for Future Use	8	

POSITION FROM	TO	FIELD NAME AND FORM	SAMPLE	FORMAT	DESCRIPTION AND COMMENTS	FIELD LENGTH	R-EX
75	82	Reserved for Future Use		AN	Reserved for Future Use	8	
83	100	Reserved for Future Use		AN	Reserved for Future Use	18	

FORMAT: **AN** = Alphanumeric; **A** = Alpha only (left justified); **N** = Numeric (right justified); **P** = Packed
R-EX = Required field for the indicated Exchange(s) **C** = CME; **B** = BOT; **CB** = Both CME and BOT; **NY** = NYMEX

Addendum – Special Block M1 – Outbound Messages: Error/Special Conditions Codes

Ref #	Error Message
M100	Accept Rule Insert Error!
M101	Accept Rule Update Error!
M102	Error when deleting ACS User Message!
M103	Allocation Insert Error!
M104	AllocationDAO - Partition Key not set!
M105	AllocationDAO - Search Criteria is incomplete! Key
M106	Error deleting Allocation! Refresh and try again.
M107	ACS User Message Update Error!
M108	Allocation Group DAO is not initialized!
M109	ACS User Message DAO is not initialized!
M110	Allocation Update Error! Refresh and try again.
M111	Error binding parameters!
M112	Allocation DAO is not initialized!
M113	Order Insert Error!
M114	Cannot load Group - Record key is incomplete.
M115	Allocation Group Delete Error!
M116	Allocation Group Update Error!
M117	Autoaccept Rule DAO is not initialized!
M118	Company Accept Info Insert Error!
M119	Error when deleting Company Accept Information!
M120	Company Accept Information Update Error!
M121	System Failure! Unable get data from database.
M122	Invalid trade date. Please enter a valid date.
M123	Trade Insert Error!
M124	Error when deleting Trade!
M125	Trade Update Error!
M126	Trade DAO is not initialized!
M127	Error inserting Trade Part!
M128	Error deleting Trade Part!
M129	Trade Part Update Error!
M130	Invalid Time - Should be hh:mm.
M131	Business Day of Trade Part and Group are different!
M132	Rule with this key already exists!
M133	Buy/Sell Side cannot be NULL.
M134	Cannot find right Trade Part.
M135	Transaction Type Code cannot be NULL.
M136	Cannot resolve the Venue from Transaction Code
M137	No Trade Date in the Trade.
M138	Invalid Status in M2 Block!
M139	Product Key cannot be obtained from Product Services.
M140	Firm Trade ID cannot be NULL.
M141	Commodity Code cannot be NULL in trade.
M142	Invalid Trade Price.
M143	Quantity cannot Be NULL.

Ref #	Error Message
M144	Order ID cannot Be NULL
M145	Entry Date cannot be NULL.
M146	Trading Member Firm cannot be NULL.
M147	Opposite Trading Member Firm cannot be NULL.
M148	Firm " + tmf + " details cannot be found in firm services.
M149	Position Account cannot be found for the trading firm.
M150	CTI-CODE cannot be null.
M151	ORIGIN-CODE cannot be null.
M152	ORIGIN-CODE cannot be resolved.
M153	Contract Year/Month cannot be NULL.
M154	Contract Year/Month are invalid.
M155	Invalid Strike Price.
M156	Trex Message is too short.
M157	Product not found.
M158	Data object in message cannot be NULL.
M159	Cannot apply changes - Allocation Group or Trade Part not set!
M160	Trade Part merge failed!
M161	Allocation type not set!
M162	Trade Part is already grouped!
M163	SSF allocations cannot be suballocated!
M164	Allocation information is not set!
M165	Order is completely allocated.
M166	Trade not set in Inside Trade Part Station!
M167	Cannot find Allocation Group!
M168	Allocation Group search conditions not set!
M169	Error loading Allocation - Allocation ID or Search Criteria not set!
M170	Error loading Allocation - Allocation not found!
M171	Error Loading Trade for Allocation.
M172	LoadAllocationGroupListStation - Cannot find Allocation Group with ID.
M173	LoadAllocationGroupListStation - Cannot find Trade with ID.
M174	Cannot find Trade Part.
M175	Cannot load parent allocation with ID.
M176	Cannot lock Group.
M177	Error sending message.
M178	Allocation for release not set.
M179	Allocation Group is not loaded properly.
M180	Cannot load Allocation Group!
M181	Quantity cannot be zero or negative!
M182	Last Accept Time cannot be before First Accept Time!
M183	Exchange should be set if Executing Firm is set!
M184	Executing Firm should be set if Allocated Account is set!
M185	A rule already exists with these settings.
M186	ACSVerifySearchCriterisStation::process() - Search Criteria not set!
M187	Error accessing ServiceController!
M188	Unable to complete request. Please contact application administrator.
M189	ACS Firm Trade ID Services were not initialized!
M190	Allocation not set!
M191	SSF Allocation cannot be rejected!
M192	Order with " + status + " status cannot be rejected!

Ref #	Error Message
M193	Auto Accepted Allocation cannot be rejected 1 hour after acceptance!
M194	User ID is not set!
M195	Allocation Info not set. Cannot create Allocation!
M196	Error in creating Trade!
M197	Error in creating TradePart from Trade. Message does not contain a valid Buy/Sell Code!
M198	Unable to generate Transaction Type Code using TradedAs: " + tradedAs + " and Venue: " + venue
M199	Unable to parse MessageBlock
M200	Message must contain an A2 block.
M201	Invalid CMTA! Acceptance rule not found or not applicable!
M202	Suballocations should be deleted before release!
M203	SSF Allocation for prior day cannot be modified!
M204	Allocation accepted on prior day cannot be released. The Executing Firm must initiate a Reversal.
M205	Allocation with " + status + " status cannot be released!
M206	SSF Allocation without CBOE key cannot be released! Try again later.
M207	Allocation Group not set.
M208	SSF Allocation Group cannot be deleted!
M209	PIT Venue orders with a non-zero Transaction Quantity cannot be deleted!
M210	Acceptance Trade Part is not deleted.
M211	There are Allocations you need to delete first.
M212	Cannot load parent Allocation.
M213	Cannot load parent Allocation Trade.
M214	Allocation is too old. It cannot be reversed.
M215	Allocations for current day cannot be reversed. Carrying Firm release required.
M216	SSF Allocations cannot be reversed.
M217	Allocation with " + status + " status cannot be reversed.
M218	ReverseAllocationStation::process() - Group and Allocation not set!
M219	Your firm, " + firmId + ", at exchange, " + exchangeId + ", is invalid.
M220	Allocation Information not set!
M221	SSF Group for prior date cannot be modified!
M222	Firm at Exchange is not eligible for SSF!
M223	SSF allocation without CBOE key cannot be modified. Try again later.
M224	Accepted allocation cannot be modified!
M225	Pending Release Allocation cannot be modified!
M226	Rejected Allocation should be deleted and a new one created!
M227	Reversed Allocation should be deleted and a new one created!
M228	Released Allocation cannot be modified!
M229	Released Allocation should be deleted and a new one created!
M230	Carrying Exchange should be set!
M231	Carrying Firm should be set!
M232	Account is required for suballocations!
M233	CTI is required for suballocations!
M234	Origin is required for suballocations!
M235	Suballocations to the same account are not allowed!
M236	Allocated quantity cannot be negative or zero.
M237	You cannot allocate more than traded quantity!
M238	Quantity of this SSF Allocation cannot be changed!
M239	Allocation is too old. It cannot be modified.

Ref #	Error Message
M240	SSF Allocations for prior days cannot be modified!
M241	Allocations accepted on prior days cannot be modified!
M242	Carrying Firm / Exchange cannot be changed!
M243	Pending Reverse or Reversed Allocation(s) cannot be accepted!
M244	Carry Firm Released Allocation cannot be modified!
M245	Carrying Account should be set!
M246	Accepted quantity should be equal to allocated quantity!
M247	Origin code should be set!
M248	Customer Type Indicator should be set!
M249	Unable to Process Request. Unable to Lock Resources.
M250	Search Criteria Null (inside CreateTradePartAllocation::ACSGateway)
M251	Message Dictionary is a mandatory input argument and cannot be NULL::ACSGateway
M252	Allocation cannot be accepted!
M253	Database type not set!
M254	POET Database not set!
M255	Data Source not set!
M256	Not supported Database Type!
M257	SSF Allocation cannot be rejected!
M258	SSF allocation cannot be suballocated!
M259	Released allocation cannot be suballocated!
M260	You need to accept a Rejected or Released allocation before it can be suballocated!
M261	Error Accepting Allocation.
M262	SSF allocation cannot be sent to APS!
M263	Allocation has been sent to APS already.
M264	Only accepted allocations can be sent to APS!
M265	Please enter a valid quantity.
M266	Quantities must be whole integers.
M267	Please enter a valid Carry Firm and Allocation Quantity.
M268	Wrong quantity!
M269	Invalid input. Rows to add must be a number. X is not an acceptable value.
M270	User is not authorized to perform this transaction.
M271	Your firm required. Please enter valid firm.
M272	Trade date required. Please enter valid date
M273	Invalid Opposite Firm. Please select a valid exchange for firm: xxx
M274	Invalid contract month. Please enter a two digit value between 01 and 12.
M275	Invalid contract year. Please enter a valid four digit year.
M276	Invalid Strike Price!
M277	Invalid Price!
M278	Not implemented.
M279	Exchange should be set.
M280	Carrying firm should be set.
M281	Group is already fully allocated.
M282	Firm, xxx, at Exchange, xxx, is invalid.
M283	Your firm required. Please enter valid firm.
M284	Trade date required. Please enter valid date.
M285	Invalid Opposite Firm. Please select a valid exchange for firm, xxx
M286	Invalid contract month. Please enter a two digit value between 01 and 12.
M287	Invalid contract year. Please enter a valid four digit year.
M288	Invalid Price!

Ref #	Error Message
M289	Invalid Strike Price!
M291	Your firm required. Please enter valid firm.
M292	Your firm, xxx, at exchange, xxx, is invalid.
M293	Exchange and Firm should be set.
M294	No firm or invalid firm selected. Please enter valid firm.
M295	Origin x for firm xxx is invalid!
M296	Allocation Group xxx has no trade parts !
M297	Allocation xxx has no trade !
M298	Firm xxx is not set up for xxx currency!
M299	Firm xxx can not accept xxx product!
M300	Invalid origin for this product
M301	Account xxx for Origin xxx is invalid !
M302	Account xxx for Origin xxx is not eligible for SSF !
M306	Allocation sent to APS cannot be suballocated!
M307	Suballocated Allocation cannot be sent to APS!
M308	Please enter a valid Commodity Code.
M309	Please enter valid CTI and Origin.
M310	Please enter a valid Allocated Account.
M311	Quantity required. Please enter valid quantity.
M312	Invalid quantity. Please reenter quantity.
M313	Fractional quantity is not allowed.
M314	Quantity cannot be zero. Please reenter quantity.
M315	When entering a time parameter, first and last time are required.
M316	
M317	Cannot access EJB for ACS status!
M318	Due to background maintenance, data updates are not allowed in ACS system at this moment.
M319	Rows to add must be between 1 and 15
M320	Server Error Occured in Creating Error Message. Message not processed
M321	Allocation with key xxx not found. Refresh and try again
M322	Use Accept Release to delete this Allocation
M323	Can't delete allocation with xxx status. Release by Carrying Firm is required");
M324	This SSF Allocation can not be deleted!
M325	Reversals can only be accepted when allocations have a status of PR
M326	
M327	
M328	
M329	
M330	Invalid executing firm for SSF! (CME firm should use their BO)
M331	Search Criteria not set or Trade is not SSF!
M332	Can't find SSF trade !
M333	Can't load Group for SSF Trade marked for give up!
M334	SSF Allocation with this CME number not found! nnn/nnn
M335	SSF Allocation with this CBOE number already exists! nnn/nnn
M336	Invalid CBOE message Type!
M337	Product for this trade is deleted !
M338	
M339	

Ref #	Error Message
M340	Allocation is too old. It can not be released.
M341	Reversals can only be accepted when allocations have a status of PR.

M401	The key {0} is not a valid key builder identifier!
M402	Key builder identifier is required!
M403	Allocation is too old. It can not be modified.
M404	Allocations from {0} to {1} are not allowed!
M405	Allocations for {0} trades are not allowed !
M406	Allocation not allowed by rule 527 !
M407	Allocation can't be created for this Group !
M408	Allocation can't be created for broker '+++' !
M409	Allocation with {0} status can't be sent to APS !
M410	Allocation has been sent to APS already!
M411	Allocation for FRA Products can't be sent to APS!
M412	You can not allocate more than the total Trade qua
M413	Account should be set!
M414	Error inserting SubAllocation!
M415	Error updating SubAllocation!
M416	Error deleting SubAllocation!
M417	Suballocated Allocation can't be sent to APS!
M418	Trade is too old. It can not be modified.
M419	Only Claimed Trades can be updated!
M420	Only Unaccepted Trades can be rejected!
M421	Only Unaccepted Trades can be accepted!
M422	Unable to load the product {0} for this trade.
M423	Only released trades can be accepted for release!
M424	Invalid order type for SSF!
M425	Product {0} is not SSF eligible!
M426	Firm {0} at {1} is not eligible for SSF!
M427	Firm {0} at {1} is not eligible for {2} products!
M428	Firm {0} at {1} is not eligible for non-SSF products!
M429	Product exchange should be set!
M430	Product Exchange is {0} for SSF Product {1}
M431	Your firm exchange should be set!
M432	Opposite firm exchange should be set!
M433	Opposite firm should be set!
M434	Opposite firm cannot be changed!
M435	Transaction type should be set!
M436	Product type should be set!
M437	Buy/Sell indicator should be set!
M438	Invalid buy/sell indicator!
M439	Buy/Sell indicator cannot be changed!
M440	Product code should be set!
M441	Product code cannot be changed!
M442	Product is not eligible for {0} !

M443	Product not found for id {0} !
M444	Contract month should be set!
M445	Contract year should be set!
M446	Trade price should be set!
M447	Price cannot be changed!
M448	Error loading product price - {0}
M449	Error loading leg {0} product price - {1}
M450	Transfer price is less than historical low price!
M451	Transfer price exceeds historical high price!
M452	Price is less than low limit!
M453	Price exceeds high limit!
M454	Leg {0} price is less than low limit!
M455	Leg {0} price exceeds high limit!
M456	VCAB price must be a whole number!
M457	VCAB price is out of range!
M458	Missing VCAB price range!
M459	Missing STLMT price range!
M460	Missing STLMT price for product!
M461	STLMT price is outside of the range!
M462	Price is formatted incorrectly!
M463	Price format is not set or unknown!
M464	Missing SPREAD price range!
M465	Missing SPREAD price rule!
M466	Strike price should be set!
M467	Invalid strike price!
M468	Strike price cannot be changed!
M469	Put/Call indicator should be set!
M470	Put/Call indicator cannot be changed!
M471	Quantity should be set!
M472	Quantity cannot be changed!
M473	Trade quantity must be greater than 0!
M474	Trade quantity cannot be more than 99,999!
M475	Fractional trade quantity is not allowed!
M476	Trade date should be set!
M477	Invalid trade date. Please enter a valid trade date!
M478	Trade date cannot be changed!
M479	Trade date cannot be after the current business da
M480	Trade is too old. It can not be modified.
M481	Trade date is after the last trade date for the produ
M482	Trade date is before the first trade date for the prod
M483	Invalid original trade date!
M484	Original trade date cannot be after the current busi
M485	Original trade date is after the last trade date for th
M486	Original trade date is before the first trade date for
M487	Unable to retrieve the business date - {0}
M488	Order number should be set!
M490	Order number must be alphanumeric!
M491	Order number cannot be changed!

M492	Customer account should be set!
M493	Customer account must be alphanumeric!
M494	Customer account cannot be changed!
M495	Trader should be set!
M496	Trader cannot be changed!
M497	Trader {0} was not found!
M498	Trader {0} is invalid for firm {1}!}
M499	Trader {0} is invalid for exchange {1}!
M500	WHO can't be executing trader!
M501	Rule 527 can be applied to one side only!
M502	WHO can't be opposite trander for rule 527!
M503	Guarantor TMF for trader {0} is not set!
M504	Opposite trader should be set!
M505	Opposite trader cannot be changed!
M506	Transfer reason should be set!
M507	Invalid Transfer Reason Code!
M508	Order type should be set!
M509	Order type cannot be changed!
M510	Invalid begin trade ID. Please enter a valid integer
M511	Invalid from date. Please enter a valid from date!
M512	Invalid from time. Please enter a valid from time!
M513	Invalid to date. Please enter a valid to date!
M514	Invalid to time. Please enter a valid to time!
M515	Invalid underlying month!
M516	Underlying month should be set!
M517	Underlying year should be set!
M518	Underlying period should be set!
M519	Invalid underlying year!
M520	Underlying contract period is before FLEX contract
M521	Origin should be set!
M522	Origin cannot be changed!
M523	Origin {0} for firm {1} is invalid!
M524	Customer type cannot be changed
M525	Open/Close indicator cannot be changed
M526	CTR should be set!
M527	CTR cannot be changed!
M528	CTR must be alphanumeric!
M529	Time bracket should be set!
M530	Time bracket is invalid!
M531	Time bracket cannot be changed!
M532	Invalid in time!
M533	In time cannot be changed!
M534	Invalid trader receipt time!
M535	Trader receipt time cannot be changed!
M536	Invalid out time!
M537	Out time cannot be changed!
M538	Invalid execution time!
M539	Execution time cannot be changed!

M540	User {0} has no access to firm {1} for exchange {2}
M541	User {0} is not eligible to access FEC !
M542	Trade Type Indicator should be set!
M543	Only trades made on current business day can be r
M544	Only Accepted Trades can be Released!
M545	First month should be set!
M546	Invalid first month!
M547	First year should be set!
M548	Invalid first year!
M549	Second month should be set!
M550	Invalid second month!
M551	Second year should be set!
M552	Invalid second year!
M553	Leg {0} month should be set!
M554	Invalid leg {0} month!
M555	Leg {0} month cannot be changed!
M556	Leg {0} year should be set!
M557	Invalid leg {0} year!
M558	Leg {0} year cannot be changed!
M559	First and second leg periods cannot be the same!
M560	First leg period must be before second leg period!
M561	Invalid differential price!
M562	Differential price cannot be changed!
M563	Invalid first leg price!
M564	Invalid second leg price!
M565	Invalid leg {0} price!
M566	Leg {0} price cannot be changed!
M567	Differential price should be set!
M568	Leg prices invalid for differential price!
M569	Leg prices invalid!
M570	APS Group cannot be set for give up!
M571	Wrong cabinet indicator in TREX message!
M133	Buy/Sell side cannot be NULL.
M134	Cannot find right trade part.
M135	Transaction type vode cannot be NULL.
M572	Transaction type is invalid.
M573	Cannot resolve the venue from transaction code, {0
M574	No trade date in the trade.
M575	Message did not refer to one and only one trade.
M576	Trade type invalid
M603	Message did not refer any existing trades.
M604	Message refers to more than one trade.
M577	Trade is not a valid spread!
M578	Spread trade part not found!
M579	Invalid match tier for differential spread!
M580	Trade is not in unmatched status!
M581	Invalid CTR time/sequence!
M582	Invalid regulatory exec timestamp!

M583	Invalid regulatory exec time source!
M584	Invalid regulatory exec time source/timestamp!
M585	Missing regulatory exec timestamp!
M586	Regulatory exec time is before the time bracket sta
M587	Invalid regulatory time-in timestamp!
M588	Invalid regulatory time-in time source!
M589	Invalid regulatory time-in time source/timestamp!
M590	Missing regulatory time-in timestamp!
M591	Regulatory time-in is greater than the commodity cl
M592	Invalid regulatory time-out timestamp!
M593	Invalid regulatory time-out time source!
M594	Invalid regulatory time-out time source/timestamp!
M595	Regulatory time-in is greater than time-out!
M596	Regulatory time-in is greater than out time and time
M597	Missing regulatory time-out timestamp!
M598	Regulatory time-out is less than commodity open ti
M599	Regulatory time-out is greater than create time!
M600	Invalid regulatory broker receipt timestamp!
M601	Invalid regulatory broker receipt time source!
M602	Invalid regulatory broker receipt time source/timest
M605	Accepted trade cannot be deleted!
M606	Released trade cannot be deleted!
M607	Allocations should be deleted first!
M607	Allocations should be deleted before release!
M608	Maximum number of attempts reached!
M609	Commodity Code Can't be Changed!
M610	Product Type Can't be Changed!
M611	Error Deleting Unmatched Entry!
M612	Error Inserting Unmatched Entry!
M613	Database Integrity flawed. Unmatched trade for exi found!
M614	Matched trade cannot be deleted!