CME Group

# CME Front End Clearing FIXML API

# Allocation Management API Message Samples

Version: 2.2

4/2/12

Futures trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade.

All references to options refer to options on futures.



The information within this document has been compiled by CME Group for general purposes only. CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this brochure are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience.

All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications.

# Contents

# 1.0 Message Samples

This section includes sample messages for the following scenarios:

- Give-up Submission
- Give-up Claim/Refusal
- Average price
- Sub-allocation
- Reversal
- Cross-exchange give-up

**Note:** The examples below do not illustrate complete sequences of events. Fields such as the identity of firms and the IDs for allocations or trades may change, depending on themessage scenario.

## *1.1 Give-up Submission Message Samples*

### 1.1.1 Executing Firm Marks a Trade for Give-up

This sample represents an executing firm marking a trade for give-up by specifying the claim firm information.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <TrdCaptRpt | |
| 4 | RptID="0008153" | Message ID |
| 5 | TransTyp="0" | Transaction type. 0=New. |
| 6 | RptTyp="0" | Trade Report Type 0=Submit |
| 7 | TrdID="12345" | Firm Trade ID |
| 8 | TrdHandlInst="0" | Trade Handling Inst 0=Trade Confirm |
| 9 | TxnTm="2011-02-28T10:43:37-06:00" | Transaction Time |
| 10 | TrdDt="2011-02-28" | Trade Date |
| 11 | MLegRptTyp="2" | Multi Leg Type 2 = Leg of a Spread |
| 12 | MtchStat="0" | Match Stat 0 – Matched |
| 13 | TrdTyp="0" | Trade Type – 0 – Regular Trade |
| 14 | LastQty="1.00" | Trade Quantity |
| 15 | LastPx=".52000000" > | Trade Price |
| 16 | <Hdr | |
| 17 | Snt="2011-02-28T10:43:37-06:00" | Sent Time |
| 18 | SSub="CME" | Sender Sub – Firm Exchange |
| 19 | TSub="CME" | |
| 20 | SID="123" | Sender ID – Firm Number |
| 21 | TID="CME"/> | Target ID – CME |
| 22 | <Instrmt | |
| 23 | Exch="CME" | Product Exchange |
| 24 | ID="ED" | Product ID |

| Line | Tag Example | Description |
|---|---|---|
| 25 | CFI="OPXXXX" | CFI Code – Option / Put |
| 26 | MMY="201209" | Contract Period |
| 27 | PutCall="0" | Put Call Ind – 0 – Put |
| 28 | StrkPx="98.50000000" | Strike Price |
| 29 | SecTyp="OOF"/> | Sec Type OOF – Options on a future |
| 30 | <RptSide | |
| 31 | CustCpcty="4" | CTI |
| 32 | Side="2" | Buy Sell Code 2 = Sell |
| 33 | ClOrdID="ABC" | Client Order ID |
| 34 | AllocInd="2" | Alloc Ind 2 – Allocate trade – Claim information provided |
| 35 | InptDev="API" | Input Device – API |
| 36 | OrdTyp="M" | Order Type |
| 37 | TmBkt="J" | Time Bracket |
| 38 | SesSub="P"> | Session Sub P=Pit |
| 39 | <Pty ID="CME" R="22"/> | Exchange |
| 40 | <Pty ID="MCC" R="12"/> | Executing Broker |
| 41 | <Pty ID="825" R="17"/> | Opposite Firm |
| 42 | <Pty ID="DBL" R="37"/> | Opposite Broker |
| 43 | <Pty ID="CME" R="21"/> | Clearing Org |
| 44 | <Pty ID="287" R="1"/> | Executing Firm |
| 45 | <Pty ID="406104" R="24"> | Customer Account |
| 46 | <Sub ID="1" Typ="26"/> | Account Origin - 1-Cust |
| 47 | </Pty> | |
| 48 | <Alloc> | Claim firm information |
| 49 | <Pty ID="CME" R="22"/> | Claim firm Exchange |
| 50 | <Pty ID="148" R="1"/> | Claim firm |
| 51 | <Pty ID="519334" R="24"/> | Claim Account |
| 52 | </Alloc> | |
| 53 | </RptSide> | |
| 54 | </TrdCaptRpt> | |
| 55 | </FIXML> | |

### 1.1.2 Clearing System Sends Group Summary Notification

This sample represents a new group creation where the first trade is added to the group. The clearing system sends this message in response to an executing firm marking a trade for give-up.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocInstrctnAlert | |
| 4 | ID="12E251CB2133225C1CC112533311" | Message ID. |
| 5 | **RefAllocID="1000"** | **Reference Allocation ID.** |
| 6 | **GrpID="177006"** | **CME assigned allocation group ID.** |
| 7 | **Stat="6"** | **Allocation status. 6=Pending.** |

| Line | Tag Example | Description |
|---|---|---|
| 8 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 9 | SesID="RTH" | Session ID – RTH. |
| 10 | SesSub="P" | Venue type. P=Pit. |
| 11 | AvgPx="95.5" | Average price. |
| 12 | TrdDt="2010-08-05" | Trade date. |
| 13 | ClrDt="2010-08-05" | Logical clear date. |
| 14 | TrdTyp="2" | Trade type submitted. 2=EFP. |
| 15 | MLegRptTyp="1" | Multi leg type. 1=Outright. |
| 16 | TxnTm="2010-08-13T10:12:09-05:00" | Transaction time. |
| 17 | InptDev="API" | Input device. |
| 18 | InptSrc="FIRM" | Input source. |
| 19 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 20 | **Typ="13"** | **Allocation type. 13=Complete Group.** |
| 21 | Qty="22" | Quantity change in this transaction. |
| 22 | GrpQty="22" | Total quantity of the group. |
| 23 | Side="2"> | Allocation side. 2=Sell. |
| 24 | <Hdr | |
| 25 | Snt="2010-08-13T10:12:09-05:00" | Sending time. |
| 26 | SID="CME" | Sender ID. Identifies the platform or broker. |
| 27 | TID="560" | Target ID. |
| 28 | SSub="CME" | Sender qualifier. |
| 29 | TSub="CME"/> | Target qualifier. |
| 30 | <OrdAlloc ClOrdID="QQQ"/> | Order number. |
| 31 | <AllExc | |
| 32 | LastQty="22" | Quantity of last trade added to the group. |
| 33 | LastPx="95.5" | Price of last trade added to the group. |
| 34 | TrdID="177005"/> | CME assigned ID of last trade added to the group. |
| 35 | <Instrmt | |
| 36 | ID="ED" | Clearing identification. |
| 37 | CFI="FFDCSO" | CFI Code. |
| 38 | SecTyp="FUT" | Security type. FUT=Future. |
| 39 | MMY="201009" | Contract period code. |
| 40 | Exch="CME" | Product exchange. |
| 41 | PxQteCcy="USD"/> | Price quote currency. |
| 42 | <Pty ID="CME" R="21"/> | Executing Firm Clearing Organization. |
| 43 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 44 | <Pty ID="560" R="1"/> | Executing Firm. |
| 45 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 46 | <Sub ID="1" Typ="26"/> | Origin. |
| 47 | </Pty> | |
| 48 | </AllocInstrctnAlert> | |
| 49 | </FIXML> | |

## 1.1.3 Executing Firm Submits Allocation

This sample represents an executing firm allocating a trade to a claiming firm.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109" | <br>FIX version<br>Extension pack version |

| Line | Tag Example | Description |
|---|---|---|
| | cv="CME.0001"> | Custom application version. |
| 3 | <AllocInstrctn | |
| 4 | ID="1000" | Message ID. |
| 5 | **GrpID="177006"** | **CME assigned allocation group ID.** |
| 6 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 7 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 8 | **Typ="17"** | **Allocation type. 17=Give-up.** |
| 9 | MLegRptTyp="1" | Multi leg type. 1=Outright. |
| 10 | Qty="22" | Total allocation quantity in this message. |
| 11 | SesSub="P" | Venue type. P=Pit. |
| 12 | Side="1" | Allocation side. 1=Buy. |
| 13 | TrdDt="2010-08-05" | Trade date. |
| 14 | ExecOrClaimInd="0"> | Executing or claiming indicator. 0=Executing Firm. |
| 15 | <Hdr | |
| 16 | Snt="2010-08-13T10:18:02-05:00" | Sending time. |
| 17 | SID="560" | Sender ID. |
| 18 | TID="CME" | Target ID. Identifies the platform or broker. |
| 19 | SSub="CME" | Sender qualifier. |
| 20 | TSub="CME"/> | Target qualifier. |
| 21 | <OrdAlloc ClOrdID="QQQ"/> | Order number. |
| 22 | <Instrmt | |
| 23 | ID="ED" | Clearing identification. |
| 24 | CFI="FFDCSO" | CFI Code. |
| 25 | SecTyp="FUT" | Security type. FUT=Future. |
| 26 | MMY="201009" | Contract period code. |
| 27 | Exch="CME"/> | Product exchange. |
| 28 | <Pty ID="560" R="1"/> | Executing Firm. |
| 29 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 30 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 31 | <Sub ID="1" Typ="26"/> | Origin. |
| 32 | </Pty> | |
| 33 | <Alloc | |
| 34 | CustCpcty="4" | CTI Code. 4=All other. |
| 35 | IndAllocID="2000" | Executing firm assigned individual allocation ID. |
| 36 | Qty="22"> | Allocation quantity. |
| 37 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 38 | <Pty ID="CARRY1" R="24"> | Claiming Firm Customer Account. |
| 39 | <Sub ID="1" Typ="26"/> | Origin. |
| 40 | </Pty> | |
| 41 | <Pty ID="714" R="1"/> | Claiming Firm. |
| 42 | </Alloc> | |
| 43 | </AllocInstrctn> | |
| 44 | </FIXML> | |

### 1.1.4 Clearing System Confirms Allocation to Executing Firm

This sample represents the clearing system confirming the creation of a new allocation to the executing firm.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocRpt | |
| 4 | RptID="12E251CB2133225C1CC112533312" | Message ID. |
| 5 | **RptRefID="1000"** | **Reference message ID.** |
| 6 | **GrpID="177006"** | **CME assigned allocation group ID.** |
| 7 | **Stat="6"** | **Allocation status. 6=Allocation Pending.** |
| 8 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 9 | **RptTyp="15"** | **Allocation report type. 15=Give-up.** |
| 10 | ClrDt="2010-08-05" | Logical clear date. |
| 11 | TxnTm="2010-08-13T10:18:02-05:00" | Transaction time. |
| 12 | InptDev="API" | Input device. |
| 13 | InptSrc="FIRM" | Input source. |
| 14 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 15 | TrdTyp="2" | Trade type submitted. 2=EFP. |
| 16 | ExecOrClaimInd="0" | Executing or claiming indicator. 0=Executing Firm. |
| 17 | AvgPx="95.5" | Average price. |
| 18 | MtchID="12A6BFED9A3HI04008316" | CME assigned Match ID. |
| 19 | Side="1" | Allocation side. 1=Buy. |
| 20 | Qty="22" | Allocation quantity. |
| 21 | TrdDt="2010-08-05" | Trade date. |
| 22 | SesSub="P" | Venue type. P=Pit. |
| 23 | SesID="RTH" | Session ID – RTH. |
| 24 | MLegRptTyp="1"> | Multi leg type. 1=Outright. |
| 25 | <Hdr | |
| 26 | Snt="2010-08-13T10:18:02-05:00" | Sending time. |
| 27 | SID="CME" | Sender ID. |
| 28 | TID="560" | Target ID. Identifies the platform or broker. |
| 29 | SSub="CME" | Sender qualifier. |
| 30 | TSub="CME"/> | Target qualifier. |
| 31 | <OrdAlloc ClOrdID="QQQ"/> | Order number. |
| 32 | <Instrmt | |
| 33 | ID="ED" | Clearing identification. |
| 34 | CFI="FFDCSO" | CFI Code. |
| 35 | SecTyp="FUT" | Security type. FUT=Future. |
| 36 | MMY="201009" | Contract period code. |
| 37 | Exch="CME" | Product exchange. |
| 38 | PxQteCcy="USD"/> | Price quote currency. |
| 39 | <Pty ID="CME" R="21"/> | Executing Firm Clearing Organization. |
| 40 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |

| Line | Tag Example | Description |
|---|---|---|
| 41 | <Pty ID="560" R="1"/> | Executing Firm. |
| 42 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 43 | <Sub ID="1" Typ="26"/> | Origin. |
| 44 | </Pty> | |
| 45 | <Pty ID="560" R="38"> | Executing Firm Position Account. |
| 46 | <Sub ID="1" Typ="26"/> | Origin. |
| 47 | </Pty> | |
| 48 | <Pty ID="560" R="4"/> | Executing Firm's Clearing Member Firm. |
| 49 | <Alloc | |
| 50 | **IndAllocID2="177007"** | **CME assigned individual allocation ID.** |
| 51 | CustCpcty="4" | CTI Code. 4=All other. |
| 52 | Qty="22" | Allocation quantity. |
| 53 | TrdID2="12A6BFED9A3HI04008318" | Trade part ID of the allocation. |
| 54 | OrigTrdID2="12A6BFED9A3HI04008310"> | Trade part ID of the original trade. |
| 55 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 56 | <Pty ID="714" R="1"/> | Claiming Firm. |
| 57 | <Pty ID="CARRY1" R="24"> | Claiming Firm Customer Account. |
| 58 | <Sub ID="1" Typ="26"/> | Origin. |
| 59 | </Pty> | |
| 60 | <Pty ID="CME" R="21"/> | Claiming Firm Clearing Organization. |
| 61 | <Pty ID="714" R="4"/> | Claiming Firm's Clearing Member Firm. |
| 62 | </Alloc> | |
| 63 | </AllocRpt> | |
| 64 | </FIXML> | |

### 1.1.5 Clearing System Rejects Allocation to Executing Firm

This sample represents the clearing system rejecting the Allocation Instruction submitted by the executing firm.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocInstrctnAck | |
| 4 | ID="12E251CB2133225C1CC112533332" | Message ID. |
| 5 | **RefAllocID="1000"** | **Reference Allocation ID.** |
| 6 | **GrpID="185851"** | **CME assigned allocation group ID.** |
| 7 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 8 | TrdDt="2010-08-05" | Trade date. |
| 9 | ExecOrClaimInd="0" | Executing or claiming indicator. 0=Executing Firm. |
| 10 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 11 | **Stat="5"** | **Allocation status. 5=Rejected by intermediary.** |
| 12 | **Typ="17">** | **Allocation type. 17=Give-up.** |
| 13 | <Hdr | |
| 14 | Snt="2010-08-13T10:18:02-05:00" | Sending time. |
| 15 | SID="CME" | Sender ID. |
| 16 | TID="560" | Target ID. Identifies the platform or broker. |

| Line | Tag Example | Description |
|---|---|---|
| 17 | SSub="CME" | Sender qualifier. |
| 18 | TSub="CME"/> | Target qualifier. |
| 19 | <Pty ID="560" R="1"/> | Executing Firm. |
| 20 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 21 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 22 | <Sub ID="1" Typ="26"/> | Origin. |
| 23 | </Pty> | |
| 24 | <AllocAck | |
| 25 | CustCpcty="4" | CTI Code. 4=All other. |
| 26 | IndAllocID="2000"> | Executing firm assigned individual allocation ID. |
| 27 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 28 | <Pty ID="CARRY1" R="24"> | Claiming Firm Customer Account. |
| 29 | <Sub ID="1" Typ="26"/> | Origin. |
| 30 | </Pty> | |
| 31 | <Pty ID="714" R="1"/> | Claiming Firm. |
| 32 | </AllocAck> | |
| 33 | </AllocInstrctnAck> | |
| 34 | </FIXML> | |

### 1.1.6 Clearing System Notifies Allocation to the Claiming Firm

This sample represents the clearing system notifying the claiming firm of the creation of a new allocation.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocRpt | |
| 4 | RptID="12E251CB2133225C1CC112533313" | Message ID. |
| 5 | MtchID="12A80D9ED85HI04008310" | CME assigned Match ID. |
| 6 | **RptTyp="16"** | **Allocation report type. 16=Take-up.** |
| 7 | **Stat="6"** | **Allocation status. 6=Allocation Pending.** |
| 8 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 9 | ClrDt="2010-08-05" | Logical clear date. |
| 10 | TxnTm="2010-08-17T11:25:09-05:00" | Transaction time. |
| 11 | InptDev="API" | Input device. |
| 12 | InptSrc="FIRM" | Input source. |
| 13 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 14 | TrdTyp="2" | Trade type submitted. 2=EFP. |
| 15 | ExecOrClaimInd="1" | Executing or claiming indicator. 1=Claiming Firm. |
| 16 | AvgPx="95.5" | Average price. |
| 17 | Side="2" | Allocation side. 2=Sell. |
| 18 | Qty="4" | Allocation quantity. |
| 19 | TrdDt="2010-08-05" | Trade date. |
| 20 | SesSub="P" | Venue type. P=Pit. |
| 21 | SesID="RTH" | Session ID – RTH. |
| 22 | MLegRptTyp="1"> | Multi leg type. 1=Outright. |

| Line | Tag Example | Description |
|---|---|---|
| 23 | <Hdr | |
| 24 | Snt="2010-08-17T11:25:09-05:00" | Sending time. |
| 25 | SID="CME" | Sender ID. |
| 26 | TID="560" | Target ID. Identifies the platform or broker. |
| 27 | SSub="CME" | Sender qualifier. |
| 28 | TSub="CME"/> | Target qualifier. |
| 29 | <OrdAlloc ClOrdID="SX1"/> | Order number. |
| 30 | <Instrmt | |
| 31 | ID="ED" | Clearing identification. |
| 32 | CFI="FFDCSO" | CFI Code. |
| 33 | SecTyp="FUT" | Security type. FUT=Future. |
| 34 | MMY="201012" | Contract period code. |
| 35 | Exch="CME" | Product exchange. |
| 36 | PxQteCcy="USD"/> | Price quote currency. |
| 37 | <Pty ID="CME" R="21"/> | Executing Firm Clearing Organization. |
| 38 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 39 | <Pty ID="714" R="1"/> | Executing Firm. |
| 40 | <Pty ID="714" R="4"/> | Executing Firm's Clearing Member Firm. |
| 41 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 42 | <Sub ID="1" Typ="26"/> | Origin. |
| 43 | </Pty> | |
| 44 | <Alloc | |
| 45 | IndAllocID="307006" | Firm assigned individual allocation ID. |
| 46 | **IndAllocID2="178004"** | **CME assigned individual allocation ID.** |
| 47 | CustCpcty="4" | CTI Code. 4=All other. |
| 48 | Qty="4" | Allocation quantity. |
| 49 | OrigTrdID2="12A80D9ED85HI040083A"> | Trade part ID of the original trade. |
| 50 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 51 | <Pty ID="560" R="1"/> | Claiming Firm. |
| 52 | <Pty ID="CMECARRY" R="24"> | Claiming Firm Customer Account. |
| 53 | <Sub ID="1" Typ="26"/> | Origin. |
| 54 | </Pty> | |
| 55 | <Pty ID="CME" R="21"/> | Claiming Firm Clearing Organization. |
| 56 | <Pty ID="560" R="38"> | Claiming Firm Position Account. |
| 57 | <Sub ID="1" Typ="26"/> | Origin. |
| 58 | </Pty> | |
| 59 | <Pty ID="560" R="4"/> | Claiming Firm's Clearing Member Firm. |
| 60 | </Alloc> | |
| 61 | </AllocRpt> | |
| 62 | </FIXML> | |

## *1.2 Give-up Claim/Refusal Message Samples*

### 1.2.1 Claiming Firm Claims Allocation

This sample represents the claiming firm claiming an allocation.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocInstrctn | |
| 4 | ID="1001" | Message ID. |
| 5 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 6 | **Typ="18"** | **Allocation type. 18=Take-up.** |
| 7 | MLegRptTyp="1" | Multi leg type. 1=Outright. |
| 8 | Qty="22" | Allocation quantity. |
| 9 | SesSub="P" | Venue type. P=Pit. |
| 10 | Side="1" | Allocation side. 1=Buy. |
| 11 | TrdDt="2010-08-05" | Trade date. |
| 12 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 13 | ExecOrClaimInd="1"> | Executing or claiming indicator. 1=Claiming Firm. |
| 14 | <Hdr | |
| 15 | Snt="2010-08-13T10:18:02-05:00" | Sending time. |
| 16 | SID="714" | Sender ID. Identifies the platform or broker. |
| 17 | TID="CME" | Target ID. |
| 18 | SSub="CME" | Sender qualifier. |
| 19 | TSub="CME"/> | Target qualifier. |
| 20 | <OrdAlloc ClOrdID="QQQ"/> | Order number. |
| 21 | <Instrmt | |
| 22 | ID="ED" | Clearing identification. |
| 23 | CFI="FFDCSO" | CFI Code. |
| 24 | SecTyp="FUT" | Security type. FUT=Future. |
| 25 | MMY="201009" | Contract period code. |
| 26 | Exch="CME"/> | Product exchange. |
| 27 | <Pty ID="560" R="1"/> | Executing Firm. |
| 28 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 29 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 30 | <Sub ID="1" Typ="26"/> | Origin. |
| 31 | </Pty> | |
| 32 | <Alloc | |
| 33 | CustCpcty="4" | CTI Code. 4=All other. |
| 34 | IndAllocID="2000" | Executing firm assigned individual allocation ID. |
| 35 | **IndAllocID2="178004"** | **CME assigned individual allocation ID.** |
| 36 | Qty="22"> | Allocation quantity. |
| 37 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 38 | <Pty ID="CARRY1" R="24"> | Claiming Firm Customer Account. |
| 39 | <Sub ID="1" Typ="26"/> | Origin. |
| 40 | </Pty> | |
| 41 | <Pty ID="714" R="1"/> | Claiming Firm. |
| 42 | </Alloc> | |
| 43 | </AllocInstrctn> | |
| 44 | </FIXML> | |

### 1.2.2 Clearing System Confirms Allocation Acceptance to Claiming Firm

This sample represents the clearing system confirming the claim to the claiming firm after it accepts and processes the claim.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocRpt | |
| 4 | RptID="12E251CB2133225C1CC112533315" | Message ID. |
| 5 | **RptRefID="1001"** | **Reference message ID.** |
| 6 | MtchID="12A80D9ED85HI04008310" | CME assigned Match ID. |
| 7 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 8 | **Stat="9"** | **Allocation status. 9=Claimed.** |
| 9 | **RptTyp="16"** | **Allocation report type. 16=Take-up.** |
| 10 | ClrDt="2010-08-05" | Logical clear date. |
| 11 | TxnTm="2010-08-17T11:27:57-05:00" | Transaction time. |
| 12 | InptDev="API" | Input device. |
| 13 | InptSrc="FIRM" | Input source. |
| 14 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 15 | TrdTyp="2" | Trade type submitted. 2=EFP. |
| 16 | ExecOrClaimInd="1" | Executing or claiming indicator. 1=Claiming Firm. |
| 17 | AvgPx="95.5" | Average price. |
| 18 | Side="2" | Allocation side. 2=Sell. |
| 19 | Qty="4" | Allocation quantity. |
| 20 | TrdDt="2010-08-05" | Trade date. |
| 21 | SesSub="P" | Venue type. P=Pit. |
| 22 | SesID="RTH" | Session ID – RTH. |
| 23 | MLegRptTyp="1"> | Multi leg type. 1=Outright. |
| 24 | <Hdr | |
| 25 | Snt="2010-08-17T11:27:57-05:00" | Sending time. |
| 26 | SID="CME" | Sender ID. |
| 27 | TID="560" | Target ID. Identifies the platform or broker. |
| 28 | SSub="CME" | Sender qualifier. |
| 29 | TSub="CME"/> | Target qualifier. |
| 30 | <OrdAlloc ClOrdID="SX1"/> | Order number. |
| 31 | <Instrmt | |
| 32 | ID="ED" | Clearing identification. |
| 33 | CFI="FFDCSO" | CFI Code. |
| 34 | SecTyp="FUT" | Security type. FUT=Future. |
| 35 | MMY="201012" | Contract period code. |
| 36 | Exch="CME" | Product exchange. |
| 37 | PxQteCcy="USD"/> | Price quote currency. |
| 38 | <Pty ID="CME" R="21"/> | Executing Firm Clearing Organization. |
| 39 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 40 | <Pty ID="714" R="1"/> | Executing Firm. |

| Line | Tag Example | Description |
|---|---|---|
| 41 | <Pty ID="714" R="4"/> | Executing Firm's Clearing Member Firm. |
| 42 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 43 | <Sub ID="1" Typ="26"/> | Origin. |
| 44 | </Pty> | |
| 45 | <Alloc | |
| 46 | IndAllocID="307006" | Firm assigned individual allocation ID. |
| 47 | **IndAllocID2="178004"** | **CME assigned individual allocation ID.** |
| 48 | CustCpcty="4" | CTI Code. 4=All other. |
| 49 | Qty="4" | Allocation quantity. |
| 50 | TrdID2="12A80D9ED85HI04008314" | Trade part ID of the allocation. |
| 51 | OrigTrdID2="12A80D9ED85HI040083A"> | Trade part ID of the original trade. |
| 52 | <Pty ID="560" R="38"> | Claiming Firm Position Account. |
| 53 | <Sub ID="1" Typ="26"/> | Origin. |
| 54 | </Pty> | |
| 55 | <Pty ID="560" R="4"/> | Claiming Firm's Clearing Member Firm. |
| 56 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 57 | <Pty ID="560" R="1"/> | Claiming Firm. |
| 58 | <Pty ID="CMECARRY" R="24"> | Claiming Firm Customer Account. |
| 59 | <Sub ID="1" Typ="26"/> | Origin. |
| 60 | </Pty> | |
| 61 | <Pty ID="CME" R="21"/> | Claiming Firm Clearing Organization. |
| 62 | </Alloc> | |
| 63 | </AllocRpt> | |
| 64 | </FIXML> | |

### 1.2.3 Clearing System Notifies Executing Firm of Allocation Acceptance

This sample represents the clearing system notifying the executing firm of the claim.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocRpt | |
| 4 | RptID="12E251CB2133225C1CC112533314" | Message ID. |
| 5 | MtchID="12A6BFED9A3HI04008316" | CME assigned Match ID. |
| 6 | **GrpID="177006"** | **CME assigned allocation group ID.** |
| 7 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 8 | **Stat="9"** | **Allocation status. 9=Claimed.** |
| 9 | **RptTyp="15"** | **Allocation report type. 15=Give-up.** |
| 10 | ClrDt="2010-08-05" | Logical clear date. |
| 11 | TxnTm="2010-08-13T10:23:41-05:00" | Transaction time. |
| 12 | InptDev="API" | Input device. |
| 13 | InptSrc="FIRM" | Input source. |
| 14 | PostTrdTyp="0" | Post trade type. 0=Give up. |

| Line | Tag Example | Description |
|---|---|---|
| 15 | TrdTyp="2" | Trade type submitted. 2=EFP. |
| 16 | ExecOrClaimInd="0" | Executing or claiming indicator. 0=Executing Firm. |
| 17 | AvgPx="95.5" | Average price. |
| 18 | Side="1" | Allocation side. 1=Buy. |
| 19 | Qty="22" | Allocation quantity. |
| 20 | TrdDt="2010-08-05" | Trade date. |
| 21 | SesSub="P" | Venue type. P=Pit. |
| 22 | SesID="RTH" | Session ID – RTH. |
| 23 | MLegRptTyp="1"> | Multi leg type. 1=Outright. |
| 24 | <Hdr | |
| 25 | Snt="2010-08-13T10:23:41-05:00" | Sending time. |
| 26 | SID="CME" | Sender ID. |
| 27 | TID="560" | Target ID. Identifies the platform or broker. |
| 28 | SSub="CME" | Sender qualifier. |
| 29 | TSub="CME"/> | Target qualifier. |
| 30 | <OrdAlloc ClOrdID="QQQ"/> | Order number. |
| 31 | <Instrmt | |
| 32 | ID="ED" | Clearing identification. |
| 33 | CFI="FFDCSO" | CFI Code. |
| 34 | SecTyp="FUT" | Security type. FUT=Future. |
| 35 | MMY="201009" | Contract period code. |
| 36 | Exch="CME" | Product exchange. |
| 37 | PxQteCcy="USD"/> | Price quote currency. |
| 38 | <Pty ID="CME" R="21"/> | Executing Firm Clearing Organization. |
| 39 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 40 | <Pty ID="560" R="1"/> | Executing Firm. |
| 41 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 42 | <Sub ID="1" Typ="26"/> | Origin. |
| 43 | </Pty> | |
| 44 | <Pty ID="560" R="38"> | Executing Firm Position Account. |
| 45 | <Sub ID="1" Typ="26"/> | Origin. |
| 46 | </Pty> | |
| 47 | <Pty ID="560" R="4"/> | Executing Firm's Clearing Member Firm. |
| 48 | <Alloc | |
| 49 | **IndAllocID2="177007"** | **CME assigned individual allocation ID.** |
| 50 | CustCpcty="4" | CTI Code. 4=All other. |
| 51 | Qty="22" | Allocation quantity. |
| 52 | TrdID2="12A6BFED9A3HI04008318" | Trade part ID of the allocation. |
| 53 | OrigTrdID2="12A6BFED9A3HI04008310"> | Trade part ID of the original trade. |
| 54 | <Pty ID="714" R="4"/> | Claiming Firm's Clearing Member Firm. |
| 55 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 56 | <Pty ID="714" R="1"/> | Claiming Firm. |
| 57 | <Pty ID="CARRY1" R="24"> | Claiming Firm Customer Account. |
| 58 | <Sub ID="1" Typ="26"/> | Origin. |
| 59 | </Pty> | |
| 60 | <Pty ID="CME" R="21"/> | Claiming Firm Clearing Organization. |
| 61 | </Alloc> | |

| Line | Tag Example | Description |
|---|---|---|
| 62 | </AllocRpt> | |
| 63 | </FIXML> | |

## 1.2.4 Claiming Firm Refuses Allocation

The clearing system's response to executing and claiming firms is similar to the scenario of a successful claim.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocInstrctn | |
| 4 | ID="1001" | Message ID. |
| 5 | MLegRptTyp="1" | Multi leg type. 1=Outright. |
| 6 | Qty="22" | Allocation quantity. |
| 7 | SesSub="P" | Venue type. P=Pit. |
| 8 | Side="1" | Allocation side. 1=Buy. |
| 9 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 10 | TrdDt="2010-08-05" | Trade date. |
| 11 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 12 | ExecOrClaimInd="1" | Executing or claiming indicator. 1=Claiming Firm. |
| 13 | **Typ="19">** | **Allocation type. 19=Refuse Take-up.** |
| 14 | <Hdr | |
| 15 | Snt="2010-08-13T10:18:02-05:00" | Sending time. |
| 16 | SID="714" | Sender ID. Identifies the platform or broker. |
| 17 | TID="CME" | Target ID. |
| 18 | SSub="CME" | Sender qualifier. |
| 19 | TSub="CME"/> | Target qualifier. |
| 20 | <OrdAlloc ClOrdID="QQQ"/> | Order number. |
| 21 | <Instrmt | |
| 22 | ID="ED" | Clearing identification. |
| 23 | CFI="FFDCSO" | CFI Code. |
| 24 | SecTyp="FUT" | Security type. FUT=Future. |
| 25 | MMY="201009" | Contract period code. |
| 26 | Exch="CME"/> | Product exchange. |
| 27 | <Pty ID="560" R="1"/> | Executing Firm. |
| 28 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 29 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 30 | <Sub ID="1" Typ="26"/> | Origin. |
| 31 | </Pty> | |
| 32 | <Alloc | |
| 33 | CustCpcty="4" | CTI Code. 4=All other. |
| 34 | IndAllocID="2000" | Executing firm assigned individual allocation ID. |
| 35 | **IndAllocID2="178004"** | **CME assigned individual allocation ID.** |
| 36 | Qty="22"> | Allocation quantity. |
| 37 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 38 | <Pty ID="CARRY1" R="24"> | Claiming Firm Customer Account. |
| 39 | <Sub ID="1" Typ="26"/> | Origin. |
| 40 | </Pty> | |

| Line | Tag Example | Description |
|---|---|---|
| 41 | <Pty ID="714" R="1"/> | Claiming Firm. |
| 42 | </Alloc> | |
| 43 | </AllocInstrctn> | |
| 44 | </FIXML> | |

## *1.3 Average Price Message Samples*

### 1.3.1 Executing Firm Marks a Trade for Average Pricing

This sample represents an executing firm marking a trade for average pricing allocation.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <TrdCaptRpt | |
| 4 | RptID="0008153" | Message ID |
| 5 | TransTyp="0" | Transaction type. 0=New. |
| 6 | RptTyp="0" | Trade Report Type 0=Submit |
| 7 | TrdID="12345" | Firm Trade ID |
| 8 | TrdHandlInst="0" | Trade Handling Inst 0=Trade Confirm |
| 9 | TxnTm="2011-02-28T10:43:37-06:00" | Transaction Time |
| 10 | TrdDt="2011-02-28" | Trade Date |
| 11 | MLegRptTyp="2" | Multi Leg Type 2 = Leg of a Spread |
| 12 | MtchStat="0" | Match Stat 0 – Matched |
| 13 | TrdTyp="0" | Trade Type – 0 – Regular Trade |
| 14 | LastQty="1.00" | Trade Quantity |
| 15 | LastPx=".52000000" > | Trade Price |
| 16 | <Hdr | |
| 17 | Snt="2011-02-28T10:43:37-06:00" | Sent Time |
| 18 | SSub="CME" | Sender Sub – Firm Exchange |
| 19 | TSub="CME" | |
| 20 | SID="123" | Sender Id – Firm Number |
| 21 | TID="CME"/> | Target ID – CME |
| 22 | <Instrmt | |
| 23 | Exch="CME" | Product Exchange |
| 24 | ID="ED" | Product ID |
| 25 | CFI="OPXXXX" | CFI Code – Option / Put |
| 26 | MMY="201209" | Contract Period |
| 27 | PutCall="0" | Put Call Ind – 0 – Put |
| 28 | StrkPx="98.50000000" | Strike Price |
| 29 | SecTyp="OOF"/> | Sec Type OOF – Options on a future |
| 30 | <RptSide | |
| 31 | CustCpcty="4" | CTI |
| 32 | Side="2" | Buy Sell Code 2 = Sell |
| 33 | ClOrdID="ABC" | Client Order ID |

| Line | Tag Example | Description |
|---|---|---|
| 34 | **AllocInd="1"** | **Alloc Ind 1 – Allocate trade – No claim info provided** |
| 35 | **AvgPxInd="1"** | **Average Price Ind 1- Trade is part of an average price group** |
| 36 | **AvgPxGrpID="AvgPxID1"** | **Executing firm-assigned average price group ID.** |
| 37 | InptDev="API" | Input Device – API |
| 38 | OrdTyp="M" | Order Type |
| 39 | TmBkt="J" | Time Bracket |
| 40 | SesSub="P"> | Session Sub P=Pit |
| 41 | <Pty ID="CME" R="22"/> | Exchange |
| 42 | <Pty ID="MCC" R="12"/> | Executing Broker |
| 43 | <Pty ID="825" R="17"/> | Opposite Firm |
| 44 | <Pty ID="DBL" R="37"/> | Opposite Broker |
| 45 | <Pty ID="CME" R="21"/> | Clearing Org |
| 46 | <Pty ID="287" R="1"/> | Executing Firm |
| 47 | <Pty ID="406104" R="24"> | Customer Account |
| 48 | <Sub ID="1" Typ="26"/> | Account Origin - 1-Cust |
| 49 | </Pty> | |
| 50 | </RptSide> | |
| 51 | </TrdCaptRpt> | |
| 52 | </FIXML> | |

## 1.3.2 Clearing System Sends Group Summary Notification

The sample assumes this is not the first trade to be added to the average price group.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocInstrctnAlert | |
| 4 | ID="12E251CB2133225C1CC112533311" | Message ID. |
| 5 | **RefAllocID="1000"** | **Reference Allocation ID.** |
| 6 | **GrpID="177006"** | **CME assigned allocation group ID.** |
| 7 | **AvgPxGrpID="AvgPxID1"** | **Executing firm-assigned average price group ID.** |
| 8 | SesID="RTH" | Session ID – RTH. |
| 9 | SesSub="P" | Venue type. P=Pit. |
| 10 | AvgPx="95.5" | Average price. |
| 11 | RndPx="95.5" | Rounded price. |
| 12 | TrdDt="2010-08-05" | Trade date. |
| 13 | ClrDt="2010-08-05" | Logical clear date. |
| 14 | TrdTyp="2" | Trade type submitted. 2=EFP. |
| 15 | **Stat="6"** | **Allocation status. 6=Pending.** |
| 16 | MLegRptTyp="1" | Multi leg type. 1=Outright. |
| 17 | TxnTm="2010-08-13T10:12:09-05:00" | Transaction time. |
| 18 | InptDev="API" | Input device. |
| 19 | InptSrc="FIRM" | Input source. |

| Line | Tag Example | Description |
|---|---|---|
| 20 | PostTrdTyp="1" | Post trade type. 1=Average Price. |
| 21 | **TransTyp="1"** | **Transaction type. 1=Replace.** |
| 22 | **Typ="12"** | **Allocation type. 12=Incomplete Group.** |
| 23 | Qty="22" | Quantity change in this transaction. |
| 24 | GrpQty="33" | Total quantity of the group. |
| 25 | Side="2"> | Allocation side. 2=Sell. |
| 26 | <Hdr | |
| 27 | Snt="2010-08-13T10:12:09-05:00" | Sending time. |
| 28 | SID="CME" | Sender ID. |
| 29 | TID="560" | Target ID. Identifies the platform or broker. |
| 30 | SSub="CME" | Sender qualifier. |
| 31 | TSub="CME"/> | Target qualifier. |
| 32 | <OrdAlloc ClOrdID="QQQ"/> | Order number. |
| 33 | <AllExc | |
| 34 | LastQty="22" | Quantity of last trade added to the group. |
| 35 | LastPx="95.5" | Price of last trade added to the group. |
| 36 | TrdID="177005"/> | CME assigned ID of last trade added to the group. |
| 37 | <Instrmt | |
| 38 | ID="ED" | Clearing identification. |
| 39 | CFI="FFDCSO" | CFI Code. |
| 40 | SecTyp="FUT" | Security type. FUT=Future. |
| 41 | MMY="201009" | Contract period code. |
| 42 | Exch="CME" | Product exchange. |
| 43 | PxQteCcy="USD"/> | Price quote currency. |
| 44 | <Pty ID="CME" R="21"/> | Executing Firm Clearing Organization. |
| 45 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 46 | <Pty ID="560" R="1"/> | Executing Firm. |
| 47 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 48 | <Sub ID="1" Typ="26"/> | Origin. |
| 49 | </Pty> | |
| 50 | </AllocInstrctnAlert> | |
| 51 | </FIXML> | |

### 1.3.3 Executing Firm Completes Group

This is a sample message of an executing firm completing a group.

**Note:** The clearing system responds with a group summary notification.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocInstrctn | |
| 4 | ID="1003" | Message ID. |
| 5 | **GrpID="177006"** | **CME assigned allocation group ID.** |

| Line | Tag Example | Description |
|---|---|---|
| 6 | **TransTyp="1"** | **Transaction type. 1=Replace.** |
| 7 | **Typ="13"** | **Allocation type. 13=Complete Group.** |
| 8 | Qty="33" | Average price. |
| 9 | Side="2" | Allocation side. 2=Sell. |
| 10 | PostTrdTyp="1" | Post trade type. 1=Average Price. |
| 11 | ExecOrClaimInd="0" | Executing or claiming indicator. 0=Executing Firm. |
| 12 | TrdDt="2010-08-05"> | Logical clear date. |
| 13 | <Hdr | |
| 14 | Snt="2010-08-13T10:12:09-05:00" | Sending time. |
| 15 | SID="560" | Sender ID. |
| 16 | TID="CME" | Target ID. Identifies the platform or broker. |
| 17 | SSub="CME" | Sender qualifier. |
| 18 | TSub="CME"/> | Target qualifier. |
| 19 | <Instrmt | |
| 20 | ID="ED" | Clearing identification. |
| 21 | CFI="FFDCSO" | CFI Code. |
| 22 | SecTyp="FUT" | Security type. FUT=Future. |
| 23 | MMY="201009" | Contract period code. |
| 24 | Exch="CME"/> | Product exchange. |
| 25 | <Pty ID="560" R="1"/> | Executing Firm. |
| 26 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 27 | </AllocInstrctn> | |
| 28 | </FIXML> | |

### 1.3.4 Executing Firm Un-completes Group

This is a sample message of an executing firm un-completing a group.

**Note:** The clearing system responds with a group summary notification.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocInstrctn | |
| 4 | ID="1003" | Message ID. |
| 5 | **GrpID="177006"** | **CME assigned allocation group ID.** |
| 6 | **TransTyp="1"** | **Transaction type. 1=Replace.** |
| 7 | **Typ="15"** | **Allocation type. 15=Un-complete Group.** |
| 8 | Qty="33" | Average price. |
| 9 | Side="2" | Allocation side. 2=Sell. |
| 10 | PostTrdTyp="1" | Post trade type. 1=Average Price. |
| 11 | ExecOrClaimInd="0" | Executing or claiming indicator. 0=Executing Firm. |
| 12 | TrdDt="2010-08-05"> | Logical clear date. |
| 13 | <Hdr | |
| 14 | Snt="2010-08-13T10:12:09-05:00" | Sending time. |
| 15 | SID="560" | Sender ID. |
| 16 | TID="CME" | Target ID. Identifies the platform or broker. |
| 17 | SSub="CME" | Sender qualifier. |

| Line | Tag Example | Description |
|---|---|---|
| 18 | TSub="CME"/> | Target qualifier. |
| 19 | <Instrmt | |
| 20 | ID="ED" | Clearing identification. |
| 21 | CFI="FFDCSO" | CFI Code. |
| 22 | SecTyp="FUT" | Security type. FUT=Future. |
| 23 | MMY="201009" | Contract period code. |
| 24 | Exch="CME"/> | Product exchange. |
| 25 | <Pty ID="560" R="1"/> | Executing Firm. |
| 26 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 27 | </AllocInstrctn> | |
| 28 | </FIXML> | |

## 1.3.5 Executing Firm Cancels Group

This is a sample message of an executing firm cancelling a group.

**Note:** The clearing system responds with a group summary notification.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocInstrctn | |
| 4 | ID="1003" | Message ID. |
| 5 | **GrpID="177006"** | **CME assigned allocation group ID.** |
| 6 | **TransTyp="2"** | **Transaction type. 2=Cancel.** |
| 7 | **Typ="16"** | **Allocation type. 16=Cancel Group.** |
| 8 | Qty="33" | Average price. |
| 9 | Side="2" | Allocation side. 2=Sell. |
| 10 | PostTrdTyp="1" | Post trade type. 1=Average Price. |
| 11 | ExecOrClaimInd="0" | Executing or claiming indicator. 0=Executing Firm. |
| 12 | TrdDt="2010-08-05"> | Logical clear date. |
| 13 | <Hdr | |
| 14 | Snt="2010-08-13T10:12:09-05:00" | Sending time. |
| 15 | SID="560" | Sender ID. |
| 16 | TID="CME" | Target ID. Identifies the platform or broker. |
| 17 | SSub="CME" | Sender qualifier. |
| 18 | TSub="CME"/> | Target qualifier. |
| 19 | <Instrmt | |
| 20 | ID="ED" | Clearing identification. |
| 21 | CFI="FFDCSO" | CFI Code. |
| 22 | SecTyp="FUT" | Security type. FUT=Future. |
| 23 | MMY="201009" | Contract period code. |
| 24 | Exch="CME"/> | Product exchange. |
| 25 | <Pty ID="560" R="1"/> | Executing Firm. |
| 26 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 27 | </AllocInstrctn> | |
| 28 | </FIXML> | |

## *1.4 Sub-allocation Samples*

### 1.4.1 Claiming Firm Requests Sub-allocation with Allocation Instructions

The original claiming firm can sub-allocate without specifying allocation instructions by omitting the second <Alloc> element.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocInstrctn | |
| 4 | ID="1004" | Message ID. |
| 5 | MLegRptTyp="1" | Multi leg type. 1=Outright. |
| 6 | Qty="22" | Total sub-allocation quantity in this message. |
| 7 | SesSub="P" | Venue type. P=Pit. |
| 8 | Side="1" | Allocation side. 1=Buy. |
| 9 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 10 | TrdDt="2010-08-05" | Trade date. |
| 11 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 12 | ExecOrClaimInd="1" | Executing or claiming indicator. 1=Claiming Firm. |
| 13 | **Typ="23">** | **Allocation type. 23=Sub-allocate Give-up.** |
| 14 | <Hdr | |
| 15 | Snt="2010-08-13T10:18:02-05:00" | Sending time. |
| 16 | SID="714" | Sender ID. Identifies the platform or broker. |
| 17 | TID="CME" | Target ID. |
| 18 | SSub="CME" | Sender qualifier. |
| 19 | TSub="CME"/> | Target qualifier. |
| 20 | <OrdAlloc ClOrdID="QQQ"/> | Order number. |
| 21 | <Instrmt | |
| 22 | ID="ED" | Clearing identification. |
| 23 | CFI="FFDCSO" | CFI Code. |
| 24 | SecTyp="FUT" | Security type. FUT=Future. |
| 25 | MMY="201009" | Contract period code. |
| 26 | Exch="CME"/> | Product exchange. |
| 27 | <Pty ID="560" R="1"/> | Executing Firm. |
| 28 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 29 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 30 | <Sub ID="1" Typ="26"/> | Origin. |
| 31 | </Pty> | |
| 32 | <Alloc | |
| 33 | CustCpcty="4" | CTI Code. 4=All other. |
| 34 | IndAllocID="2000" | Executing firm assigned individual allocation ID. |
| 35 | **IndAllocID2="178004"** | **CME assigned individual allocation ID.** |
| 36 | Qty="22"> | Original allocation quantity. |
| 37 | <Pty ID="CME" R="22"/> | Original Claiming Firm Exchange. |
| 38 | <Pty ID="CARRY1" R="24"> | Original Claiming Firm Customer Account. |

| Line | Tag Example | Description |
|---|---|---|
| 39 | <Sub ID="1" Typ="26"/> | Origin. |
| 40 | </Pty> | |
| 41 | <Pty ID="714" R="1"/> | Original Claiming Firm. |
| 42 | </Alloc> | Product exchange. |
| 43 | <Alloc | |
| 44 | CustCpcty="4" | CTI Code. 4=All other. |
| 45 | IndAllocID="4001" | Claiming firm assigned individual allocation ID. |
| 46 | Qty="22"> | New allocation quantity. |
| 47 | <Pty ID="CME" R="22"/> | New Claiming Firm Exchange. |
| 48 | <Pty ID="CARRY2" R="24"> | New Claiming Firm Customer Account. |
| 49 | <Sub ID="1" Typ="26"/> | Origin. |
| 50 | </Pty> | |
| 51 | <Pty ID="800" R="1"/> | New Claiming Firm. |
| 52 | </Alloc> | |
| 53 | </AllocInstrctn> | |
| 54 | </FIXML> | |

**Note:** The clearing system does not respond to the sub-allocation, but if applicable, will respond with a group summary notification and confirm allocations, which is identical to normal allocation scenarios.

## *1.5 Reversal Message Samples*

Claiming firm reversal is illustrated below. If the executing firm reverses an allocation, the scenario is almost identical.

### 1.5.1 Claiming Firm Initiates Reversal

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocInstrctn | |
| 4 | ID="1005" | Message ID. |
| 5 | MLegRptTyp="1" | Multi leg type. 1=Outright. |
| 6 | Qty="22" | Allocation quantity. |
| 7 | SesSub="P" | Venue type. P=Pit. |
| 8 | Side="1" | Allocation side. 1=Buy. |
| 9 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 10 | TrdDt="2010-08-05" | Trade date. |
| 11 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 12 | ExecOrClaimInd="1" | Executing or claiming indicator. 1=Claiming Firm. |
| 13 | **Typ="20">** | **Allocation type. 20=Initiate Reversal.** |
| 14 | <Hdr | |
| 15 | Snt="2010-08-13T10:18:02-05:00" | Sending time. |
| 16 | SID="714" | Sender ID. Identifies the platform or broker. |
| 17 | TID="CME" | Target ID. |
| 18 | SSub="CME" | Sender qualifier. |
| 19 | TSub="CME"/> | Target qualifier. |

| Line | Tag Example | Description |
|---|---|---|
| 20 | <OrdAlloc ClOrdID="QQQ"/> | Order number. |
| 21 | <Instrmt | |
| 22 | ID="ED" | Clearing identification. |
| 23 | CFI="FFDCSO" | CFI Code. |
| 24 | SecTyp="FUT" | Security type. FUT=Future. |
| 25 | MMY="201009" | Contract period code. |
| 26 | Exch="CME"/> | Product exchange. |
| 27 | <Pty ID="560" R="1"/> | Executing Firm. |
| 28 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 29 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 30 | <Sub ID="1" Typ="26"/> | Origin. |
| 31 | </Pty> | |
| 32 | <Alloc | |
| 33 | CustCpcty="4" | CTI Code. 4=All other. |
| 34 | IndAllocID="2000" | Executing firm assigned individual allocation ID. |
| 35 | **IndAllocID2="178004"** | **CME assigned individual allocation ID.** |
| 36 | Qty="22"> | Allocation quantity. |
| 37 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 38 | <Pty ID="CARRY1" R="24"> | Claiming Firm Customer Account. |
| 39 | <Sub ID="1" Typ="26"/> | Origin. |
| 40 | </Pty> | |
| 41 | <Pty ID="714" R="1"/> | Claiming Firm. |
| 42 | </Alloc> | |
| 43 | </AllocInstrctn> | |
| 44 | </FIXML> | |

### 1.5.2 Clearing System Confirms Reversal Initiation to Claiming Firm

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocRpt | |
| 4 | ClrDt="2010-08-05" | Logical clear date. |
| 5 | TxnTm="2010-08-17T11:54:07-05:00" | Transaction time. |
| 6 | InptDev="API" | Input device. |
| 7 | InptSrc="FIRM" | Input source. |
| 8 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 9 | ExecOrClaimInd="1" | Executing or claiming indicator. 1=Claiming Firm. |
| 10 | **RptTyp="17"** | **Allocation report type. 17=Reversal.** |
| 11 | AvgPx="95.5" | Average price. |
| 12 | RptID="12E251CB2133225C1CC112533317" | Message ID. |
| 13 | MtchID="12A80D9ED85HI04008310" | CME assigned Match ID. |
| 14 | **RptRefID="1005"** | **Reference message ID.** |
| 15 | Side="2" | Allocation side. 2=Sell. |
| 16 | **Stat="14"** | **Allocation status. 14=Reversal Pending.** |
| 17 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 18 | Qty="4" | Allocation quantity. |

| Line | Tag Example | Description |
|---|---|---|
| 19 | TrdDt="2010-08-05" | Trade date. |
| 20 | SesSub="P" | Venue type. P=Pit. |
| 21 | SesID="RTH" | Session ID – RTH. |
| 22 | MLegRptTyp="1"> | Multi leg type. 1=Outright. |
| 23 | <Hdr | |
| 24 | Snt="2010-08-17T11:54:07-05:00" | Sending time. |
| 25 | SID="CME" | Sender ID. |
| 26 | TID="560" | Target ID. Identifies the platform or broker. |
| 27 | SSub="CME" | Sender qualifier. |
| 28 | TSub="CME"/> | Target qualifier. |
| 29 | <OrdAlloc ClOrdID="SX1"/> | Order number. |
| 30 | <Instrmt | |
| 31 | ID="ED" | Clearing identification. |
| 32 | CFI="FFDCSO" | CFI Code. |
| 33 | SecTyp="FUT" | Security type. FUT=Future. |
| 34 | MMY="201012" | Contract period code. |
| 35 | Exch="CME"/> | Product exchange. |
| 36 | <Pty ID="CME" R="21"/> | Executing Firm Clearing Organization. |
| 37 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 38 | <Pty ID="714" R="1"/> | Executing Firm. |
| 39 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 40 | <Sub ID="1" Typ="26"/> | Origin. |
| 41 | </Pty> | |
| 42 | <Pty ID="714" R="4"/> | Executing Firm’s Clearing Member Firm. |
| 43 | <Alloc | |
| 44 | IndAllocID="307006" | Firm assigned individual allocation ID. |
| 45 | **IndAllocID2="178004"** | **CME assigned individual allocation ID.** |
| 46 | CustCpcty="4" | CTI Code. 4=All other. |
| 47 | Qty="4" | Allocation quantity. |
| 48 | TrdID2="12A80D9ED85HI04008314" | Trade part ID of the allocation. |
| 49 | OrigTrdID2="12A80D9ED85HI040083A"> | Trade part ID of the original trade. |
| 50 | <Pty ID="560" R="38"> | Claiming Firm Position Account. |
| 51 | <Sub ID="1" Typ="26"/> | Origin. |
| 52 | </Pty> | |
| 53 | <Pty ID="560" R="4"/> | Claiming Firm’s Clearing Member Firm. |
| 54 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 55 | <Pty ID="560" R="1"/> | Claiming Firm. |
| 56 | <Pty ID=" CMECARRY2" R="24"> | Claiming Firm Customer Account. |
| 57 | <Sub ID="1" Typ="26"/> | Origin. |
| 58 | </Pty> | |
| 59 | <Pty ID="CME" R="21"/> | Claiming Firm Clearing Organization. |
| 60 | </Alloc> | |
| 61 | </AllocRpt> | |
| 62 | </FIXML> | |

### 1.5.3 Clearing System Notifies Executing Firm of Alleged Reversal

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocRpt | |
| 4 | ClrDt="2010-08-05" | Logical clear date. |
| 5 | TxnTm="2010-08-13T10:23:41-05:00" | Transaction time. |
| 6 | InptDev="API" | Input device. |
| 7 | InptSrc="FIRM" | Input source. |
| 8 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 9 | TrdTyp="2" | Trade type submitted. 2=EFP. |
| 10 | ExecOrClaimInd="0" | Executing or claiming indicator. 0=Executing Firm. |
| 11 | **RptTyp="18"** | **Allocation report type. 18=Alleged reversal.** |
| 12 | AvgPx="95.5" | Average price. |
| 13 | RptID="12E251CB2133225C1CC112533318" | Message ID. |
| 14 | MtchID="12A6BFED9A3HI04008314" | CME assigned Match ID. |
| 15 | Side="1" | Allocation side. 1=Buy. |
| 16 | GrpID="177006" | CME assigned allocation group ID. |
| 17 | **Stat="14"** | **Allocation status. 14=Reversal Pending.** |
| 18 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 19 | Qty="22" | Allocation quantity. |
| 20 | TrdDt="2010-08-05" | Trade date. |
| 21 | SesSub="P" | Venue type. P=Pit. |
| 22 | SesID="RTH" | Session ID – RTH. |
| 23 | MLegRptTyp="1"> | Multi leg type. 1=Outright. |
| 24 | <Hdr | |
| 25 | Snt="2010-08-13T10:23:41-05:00" | Sending time. |
| 26 | SID="CME" | Sender ID. |
| 27 | TID="560" | Target ID. Identifies the platform or broker. |
| 28 | SSub="CME" | Sender qualifier. |
| 29 | TSub="CME"/> | Target qualifier. |
| 30 | <OrdAlloc ClOrdID="QQQ"/> | Order number. |
| 31 | <Instrmt | |
| 32 | ID="ED" | Clearing identification. |
| 33 | CFI="FFDCSO" | CFI Code. |
| 34 | SecTyp="FUT" | Security type. FUT=Future. |
| 35 | MMY="201009" | Contract period code. |
| 36 | Exch="CME" | Product exchange. |
| 37 | PxQteCcy="USD"/> | Price quote currency. |
| 38 | <Pty ID="CME" R="21"/> | Executing Firm Clearing Organization. |
| 39 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 40 | <Pty ID="560" R="1"/> | Executing Firm. |
| 41 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 42 | <Sub ID="1" Typ="26"/> | Origin. |
| 43 | </Pty> | |
| 44 | <Pty ID="560" R="38"> | Executing Firm Position Account. |

| Line | Tag Example | Description |
|---|---|---|
| 45 | <Sub ID="1" Typ="26"/> | Origin. |
| 46 | </Pty> | |
| 47 | <Pty ID="560" R="4"/> | Executing Firm's Clearing Member Firm. |
| 48 | <Alloc | |
| 49 | **IndAllocID2="177007"** | **CME assigned individual allocation ID.** |
| 50 | CustCpcty="4" | CTI Code. 4=All other. |
| 51 | Qty="22" | Allocation quantity. |
| 52 | TrdID2="12A6BFED9A3HI04008318" | Trade part ID of the allocation. |
| 53 | OrigTrdID2="12A6BFED9A3HI04008310"> | Trade part ID of the original trade. |
| 54 | <Pty ID="714" R="4"/> | Claiming Firm's Clearing Member Firm. |
| 55 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 56 | <Pty ID="714" R="1"/> | Claiming Firm. |
| 57 | <Pty ID="CARRY1" R="24"> | Claiming Firm Customer Account. |
| 58 | <Sub ID="1" Typ="26"/> | Origin. |
| 59 | </Pty> | |
| 60 | <Pty ID="CME" R="21"/> | Claiming Firm Clearing Organization. |
| 61 | </Alloc> | |
| 62 | </AllocRpt> | |
| 63 | </FIXML> | |

### 1.5.4 Executing Firm Accepts Reversal

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocInstrctn | |
| 4 | ID="1006" | Message ID. |
| 5 | MLegRptTyp="1" | Multi leg type. 1=Outright. |
| 6 | Qty="22" | Allocation quantity. |
| 7 | SesSub="P" | Venue type. P=Pit. |
| 8 | Side="1" | Allocation side. 1=Buy. |
| 9 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 10 | TrdDt="2010-08-05" | Trade date. |
| 11 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 12 | ExecOrClaimInd="0" | Executing or claiming indicator. 0=Executing Firm. |
| 13 | **Typ="21">** | **Allocation type. 21=Claim Reversal.** |
| 14 | <Hdr | |
| 15 | Snt="2010-08-13T10:18:02-05:00" | Sending time. |
| 16 | SID="560" | Sender ID. Identifies the platform or broker. |
| 17 | TID="CME" | Target ID. |
| 18 | SSub="CME" | Sender qualifier. |
| 19 | TSub="CME"/> | Target qualifier. |
| 20 | <OrdAlloc ClOrdID="QQQ"/> | Order number. |
| 21 | <Instrmt | |
| 22 | ID="ED" | Clearing identification. |
| 23 | CFI="FFDCSO" | CFI Code. |
| 24 | SecTyp="FUT" | Security type. FUT=Future. |

| Line | Tag Example | Description |
|---|---|---|
| 25 | MMY="201009" | Contract period code. |
| 26 | Exch="CME"/> | Product exchange. |
| 27 | <Pty ID="560" R="1"/> | Executing Firm. |
| 28 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 29 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 30 | <Sub ID="1" Typ="26"/> | Origin. |
| 31 | </Pty> | |
| 32 | <Alloc | |
| 33 | CustCpcty="4" | CTI Code. 4=All other. |
| 34 | IndAllocID="2000" | Executing firm assigned individual allocation ID. |
| 35 | **IndAllocID2="178004"** | **CME assigned individual allocation ID.** |
| 36 | Qty="22"> | Allocation quantity. |
| 37 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 38 | <Pty ID="CARRY1" R="24"> | Claiming Firm Customer Account. |
| 39 | <Sub ID="1" Typ="26"/> | Origin. |
| 40 | </Pty> | |
| 41 | <Pty ID="714" R="1"/> | Claiming Firm. |
| 42 | </Alloc> | |
| 43 | </AllocInstrctn> | |
| 44 | </FIXML> | |

### 1.5.5 Clearing System Confirms Completed Reversal to Executing Firm

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocRpt | |
| 4 | ClrDt="2010-08-05" | Logical clear date. |
| 5 | TxnTm="2010-08-13T10:23:41-05:00" | Transaction time. |
| 6 | InptDev="API" | Input device. |
| 7 | InptSrc="FIRM" | Input source. |
| 8 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 9 | TrdTyp="2" | Trade type submitted. 2=EFP. |
| 10 | ExecOrClaimInd="0" | Executing or claiming indicator. 0=Executing Firm. |
| 11 | **RptTyp="18"** | **Allocation report type. 18=Alleged reversal.** |
| 12 | AvgPx="95.5" | Average price. |
| 13 | RptID="12E251CB2133225C1CC112533318" | Message ID. |
| 14 | MtchID="12A6BFED9A3HI04008314" | CME assigned Match ID. |
| 15 | **RptRefID="1006"** | **Reference message ID.** |
| 16 | Side="1" | Allocation side. 1=Buy. |
| 17 | GrpID="177006" | CME assigned allocation group ID. |
| 18 | **Stat="7"** | **Allocation status. 7=Reversed.** |
| 19 | **RvrslStat="0"** | **Reversal status. 0=Completed.** |
| 20 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 21 | Qty="22" | Allocation quantity. |

| Line | Tag Example | Description |
|---|---|---|
| 22 | TrdDt="2010-08-05" | Trade date. |
| 23 | SesSub="P" | Venue type. P=Pit. |
| 24 | SesID="RTH" | Session ID – RTH. |
| 25 | MLegRptTyp="1"> | Multi leg type. 1=Outright. |
| 26 | <Hdr | |
| 27 | Snt="2010-08-13T10:23:41-05:00" | Sending time. |
| 28 | SID="CME" | Sender ID. |
| 29 | TID="560" | Target ID. Identifies the platform or broker. |
| 30 | SSub="CME" | Sender qualifier. |
| 31 | TSub="CME"/> | Target qualifier. |
| 32 | <OrdAlloc ClOrdID="QQQ"/> | Order number. |
| 33 | <Instrmt | |
| 34 | ID="ED" | Clearing identification. |
| 35 | CFI="FFDCSO" | CFI Code. |
| 36 | SecTyp="FUT" | Security type. FUT=Future. |
| 37 | MMY="201009" | Contract period code. |
| 38 | Exch="CME" | Product exchange. |
| 39 | PxQteCcy="USD"/> | Price quote currency. |
| 40 | <Pty ID="CME" R="21"/> | Executing Firm Clearing Organization. |
| 41 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 42 | <Pty ID="560" R="1"/> | Executing Firm. |
| 43 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 44 | <Sub ID="1" Typ="26"/> | Origin. |
| 45 | </Pty> | |
| 46 | <Pty ID="560" R="38"> | Executing Firm Position Account. |
| 47 | <Sub ID="1" Typ="26"/> | Origin. |
| 48 | </Pty> | |
| 49 | <Pty ID="560" R="4"/> | Executing Firm's Clearing Member Firm. |
| 50 | <Alloc | |
| 51 | **IndAllocID2="177007"** | **CME assigned individual allocation ID.** |
| 52 | CustCpcty="4" | CTI Code. 4=All other. |
| 53 | Qty="22" | Allocation quantity. |
| 54 | TrdID2="12A6BFED9A3HI04008318" | Trade part ID of the allocation. |
| 55 | OrigTrdID2="12A6BFED9A3HI04008310"> | Trade part ID of the original trade. |
| 56 | <Pty ID="714" R="4"/> | Claiming Firm's Clearing Member Firm. |
| 57 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 58 | <Pty ID="714" R="1"/> | Claiming Firm. |
| 59 | <Pty ID="CARRY1" R="24"> | Claiming Firm Customer Account. |
| 60 | <Sub ID="1" Typ="26"/> | Origin. |
| 61 | </Pty> | |
| 62 | <Pty ID="CME" R="21"/> | Claiming Firm Clearing Organization. |
| 63 | </Alloc> | |
| 64 | </AllocRpt> | |
| 65 | </FIXML> | |

## 1.5.6 Clearing System Notifies Claiming Firm of Completed Reversal

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocRpt | |
| 4 | ClrDt="2010-08-06" | Logical clear date. |
| 5 | TxnTm="2010-08-17T11:56:48-05:00" | Transaction time. |
| 6 | InptDev="API" | Input device. |
| 7 | InptSrc="FIRM" | Input source. |
| 8 | PostTrdTyp="0" | Post trade type. 0=Give up. |
| 9 | ExecOrClaimInd="1" | Executing or claiming indicator. 1=Claiming Firm. |
| 10 | **RptTyp="17"** | **Allocation report type. 17=Reversal.** |
| 11 | AvgPx="95.5" | Average price. |
| 12 | RptID="12E251CB2133225C1CC112533319" | Message ID. |
| 13 | MtchID="12A80D9ED85HI04008310" | CME assigned Match ID. |
| 14 | Side="2" | Allocation side. 2=Sell. |
| 15 | **Stat="7"** | **Allocation status. 7=Reversed.** |
| 16 | **RvrslStat="0"** | **Reversal status. 0=Completed.** |
| 17 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 18 | Qty="4" | Allocation quantity. |
| 19 | TrdDt="2010-08-05" | Trade date. |
| 20 | SesSub="P" | Venue type. P=Pit. |
| 21 | SesID="RTH" | Session ID – RTH. |
| 22 | MLegRptTyp="1"> | Multi leg type. 1=Outright. |
| 23 | <Hdr | |
| 24 | Snt="2010-08-17T11:56:48-05:00" | Sending time. |
| 25 | SID="CME" | Sender ID. |
| 26 | TID="560" | Target ID. Identifies the platform or broker. |
| 27 | SSub="CME" | Sender qualifier. |
| 28 | TSub="CME"/> | Target qualifier. |
| 29 | <OrdAlloc ClOrdID="SX1"/> | Order number. |
| 30 | <Instrmt | |
| 31 | ID="ED" | Clearing identification. |
| 32 | CFI="FFDCSO" | CFI Code. |
| 33 | SecTyp="FUT" | Security type. FUT=Future. |
| 34 | MMY="201012" | Contract period code. |
| 35 | Exch="CME" | Product exchange. |
| 36 | PxQteCcy="USD"/> | Price quote currency. |
| 37 | <Pty ID="CME" R="21"/> | Executing Firm Clearing Organization. |
| 38 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 39 | <Pty ID="714" R="1"/> | Executing Firm. |
| 40 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 41 | <Sub ID="1" Typ="26"/> | Origin. |
| 42 | </Pty> | |
| 43 | <Pty ID="714" R="4"/> | Executing Firm's Clearing Member Firm. |
| 44 | <Alloc | |

| Line | Tag Example | Description |
|---|---|---|
| 45 | IndAllocID="307006" | Firm assigned individual allocation ID. |
| 46 | **IndAllocID2="178004"** | **CME assigned individual allocation ID.** |
| 47 | CustCpcty="4" | CTI Code. 4=All other. |
| 48 | Qty="4" | Allocation quantity. |
| 49 | TrdID2="12A80D9ED85HI04008322" | Trade part ID of the allocation. |
| 50 | OrigTrdID2="12A80D9ED85HI040083A"> | Trade part ID of the original trade. |
| 51 | <Pty ID="560" R="38"> | Claiming Firm Position Account. |
| 52 | <Sub ID="1" Typ="26"/> | Origin. |
| 53 | </Pty> | |
| 54 | <Pty ID="560" R="4"/> | Claiming Firm's Clearing Member Firm. |
| 55 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 56 | <Pty ID="560" R="1"/> | Claiming Firm. |
| 57 | <Pty ID=" CMECARRY2" R="24"> | Claiming Firm Customer Account. |
| 58 | <Sub ID="1" Typ="26"/> | Origin. |
| 59 | </Pty> | |
| 60 | <Pty ID="CME" R="21"/> | Claiming Firm Clearing Organization. |
| 61 | </Alloc> | |
| 62 | </AllocRpt> | |
| 63 | </FIXML> | |

## 1.6 *Cross-exchange Give-up Submission Message Samples*

Cross-exchange give-up messages are very similar to give-up messages. A few characteristic examples are illustrated below.

### 1.6.1 CME Executing Firm Marks a Trade for Cross-exchange Give-up

This sample represents a CME executing firm marking a trade for cross-exchange give-up by specifying claim firm information that designates an SGX firm. The exchange is designated as "SX".

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <TrdCaptRpt | |
| 4 | RptID="0008153" | Message ID |
| 5 | TransTyp="0" | Transaction type. 0=New. |
| 6 | RptTyp="0" | Trade Report Type 0=Submit |
| 7 | TrdID="12345" | Firm Trade ID |
| 8 | TrdHandlInst="0" | Trade Handling Inst 0=Trade Confirm |
| 9 | TxnTm="2011-02-28T10:43:37-06:00" | Transaction Time |
| 10 | TrdDt="2011-02-28" | Trade Date |
| 11 | MLegRptTyp="2" | Multi Leg Type 2 = Leg of a Spread |
| 12 | MtchStat="0" | Match Stat 0 – Matched |
| 13 | TrdTyp="0" | Trade Type – 0 – Regular Trade |
| 14 | LastQty="1.00" | Trade Quantity |

| Line | Tag Example | Description |
|---|---|---|
| 15 | LastPx=".52000000" > | Trade Price |
| 16 | <Hdr | |
| 17 | Snt="2011-02-28T10:43:37-06:00" | Sent Time |
| 18 | SSub="CME" | Sender Sub – Firm Exchange |
| 19 | TSub="CME" | |
| 20 | SID="123" | Sender Id – Firm Number |
| 21 | TID="CME"/> | Target ID – CME |
| 22 | <Instrmt | |
| 23 | Exch="CME" | Product Exchange |
| 24 | ID="ED" | Product ID |
| 25 | CFI="FFDCSO" | CFI Code – Option / Put |
| 26 | MMY="201209" | Contract Period |
| 27 | SecTyp="FUT"/> | Sec Type FUT - Future |
| 28 | <RptSide | |
| 29 | CustCpcty="4" | CTI |
| 30 | Side="2" | Buy Sell Code 2 = Sell |
| 31 | ClOrdID="ABC" | Client Order ID |
| 32 | AllocInd="2" | Alloc Ind 2 – Allocate trade – Claim information provided |
| 33 | InptDev="API" | Input Device – API |
| 34 | OrdTyp="M" | Order Type |
| 35 | TmBkt="J" | Time Bracket |
| 36 | SesSub="P"> | Session Sub P=Pit |
| 37 | <Pty ID="CME" R="22"/> | Exchange |
| 38 | <Pty ID="MCC" R="12"/> | Executing Broker |
| 39 | <Pty ID="825" R="17"/> | Opposite Firm |
| 40 | <Pty ID="DBL" R="37"/> | Opposite Broker |
| 41 | <Pty ID="CME" R="21"/> | Clearing Org |
| 42 | <Pty ID="287" R="1"/> | Executing Firm |
| 43 | <Pty ID="406104" R="24"> | Customer Account |
| 44 | <Sub ID="1" Typ="26"/> | Account Origin - 1-Cust |
| 45 | </Pty> | |
| 46 | <Alloc> | Claim firm information |
| 47 | **<Pty ID="SX" R="22"/>** | **Claim firm Exchange** |
| 48 | <Pty ID="148" R="1"/> | Claim firm |
| 49 | <Pty ID="519334" R="24"/> | Claim Account |
| 50 | </Alloc> | |
| 51 | </RptSide> | |
| 52 | </TrdCaptRpt> | |
| 53 | </FIXML> | |

### 1.6.2 Clearing System Confirms Allocation to CME Executing Firm

This sample represents the clearing system confirming the creation of a new allocation to the CME executing firm.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML | |

| Line | Tag Example | Description |
|---|---|---|
| | v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocRpt | |
| 4 | RptID="12E251CB2133225C1CC112533312" | Message ID. |
| 5 | **GrpID="177006"** | **CME assigned allocation group ID.** |
| 6 | **Stat="6"** | **Allocation status. 6=Allocation Pending.** |
| 7 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 8 | **RptTyp="15"** | **Allocation report type. 15=Give-up.** |
| 9 | ClrDt="2010-08-05" | Logical clear date. |
| 10 | TxnTm="2010-08-13T10:18:02-05:00" | Transaction time. |
| 11 | InptDev="API" | Input device. |
| 12 | InptSrc="FIRM" | Input source. |
| 13 | **PostTrdTyp="2"** | **Post trade type. 2=Cross Exchange Give up.** |
| 14 | TrdTyp="2" | Trade type submitted. 2=EFP. |
| 15 | ExecOrClaimInd="0" | Executing or claiming indicator. 0=Executing Firm. |
| 16 | AvgPx="95.5" | Average price. |
| 17 | MtchID="12A6BFED9A3HI04008316" | CME assigned Match ID. |
| 18 | Side="1" | Allocation side. 1=Buy. |
| 19 | Qty="22" | Allocation quantity. |
| 20 | TrdDt="2010-08-05" | Trade date. |
| 21 | SesSub="P" | Venue type. P=Pit. |
| 22 | SesID="RTH" | Session ID – RTH. |
| 23 | MLegRptTyp="1"> | Multi leg type. 1=Outright. |
| 24 | <Hdr | |
| 25 | Snt="2010-08-13T10:18:02-05:00" | Sending time. |
| 26 | SID="CME" | Sender ID. |
| 27 | TID="560" | Target ID. Identifies the platform or broker. |
| 28 | SSub="CME" | Sender qualifier. |
| 29 | TSub="CME"/> | Target qualifier. |
| 30 | <OrdAlloc ClOrdID="QQQ"/> | Order number. |
| 31 | <Instrmt | |
| 32 | ID="ED" | Clearing identification. |
| 33 | CFI="FFDCSO" | CFI Code. |
| 34 | SecTyp="FUT" | Security type. FUT=Future. |
| 35 | MMY="201009" | Contract period code. |
| 36 | Exch="CME" | Product exchange. |
| 37 | PxQteCcy="USD"/> | Price quote currency. |
| 38 | <Pty ID="CME" R="21"/> | Executing Firm Clearing Organization. |
| 39 | <Pty ID="CME" R="22"/> | Executing Firm Exchange. |
| 40 | <Pty ID="560" R="1"/> | Executing Firm. |
| 41 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 42 | <Sub ID="1" Typ="26"/> | Origin. |
| 43 | </Pty> | |
| 44 | <Pty ID="560" R="38"> | Executing Firm Position Account. |
| 45 | <Sub ID="1" Typ="26"/> | Origin. |
| 46 | </Pty> | |
| 47 | <Pty ID="560" R="4"/> | Executing Firm's Clearing Member Firm. |

| Line | Tag Example | Description |
|---|---|---|
| 48 | <Alloc | |
| 49 | **IndAllocID2="177007"** | **CME assigned individual allocation ID.** |
| 50 | CustCpcty="4" | CTI Code. 4=All other. |
| 51 | Qty="22" | Allocation quantity. |
| 52 | TrdID2="12A6BFED9A3HI04008318" | Trade part ID of the allocation. |
| 53 | OrigTrdID2="12A6BFED9A3HI04008310"> | Trade part ID of the original trade. |
| 54 | **<Pty ID="SX" R="22"/>** | **Claiming Firm Exchange.** |
| 55 | <Pty ID="714" R="1"/> | Claiming Firm. |
| 56 | <Pty ID="CARRY1" R="24"> | Claiming Firm Customer Account. |
| 57 | <Sub ID="1" Typ="26"/> | Origin. |
| 58 | </Pty> | |
| 59 | **<Pty ID="SX" R="21"/>** | **Claiming Firm Clearing Organization.** |
| 60 | <Pty ID="714" R="4"/> | Claiming Firm's Clearing Member Firm. |
| 61 | </Alloc> | |
| 62 | </AllocRpt> | |
| 63 | </FIXML> | |

## 1.6.3 Clearing System Notifies Allocation to the CME Claiming Firm

This sample represents the clearing system notifying the CME claiming firm of the creation of a new allocation.

| Line | Tag Example | Description |
|---|---|---|
| 1 | <?xml version="1.0" encoding="UTF-8"?> | |
| 2 | <FIXML<br>v="5.0 SP2"<br>xv="109"<br>cv="CME.0001"> | <br>FIX version<br>Extension pack version<br>Custom application version. |
| 3 | <AllocRpt | |
| 4 | RptID="12E251CB2133225C1CC112533313" | Message ID. |
| 5 | MtchID="12A80D9ED85HI04008310" | CME assigned Match ID. |
| 6 | **RptTyp="16"** | **Allocation report type. 16=Take-up.** |
| 7 | **Stat="6"** | **Allocation status. 6=Allocation Pending.** |
| 8 | **TransTyp="0"** | **Transaction type. 0=New.** |
| 9 | ClrDt="2010-08-05" | Logical clear date. |
| 10 | TxnTm="2010-08-17T11:25:09-05:00" | Transaction time. |
| 11 | InptDev="API" | Input device. |
| 12 | InptSrc="FIRM" | Input source. |
| 13 | **PostTrdTyp="2"** | **Post trade type. 2=Cross Exchange Give up.** |
| 14 | TrdTyp="2" | Trade type submitted. 2=EFP. |
| 15 | ExecOrClaimInd="1" | Executing or claiming indicator. 1=Claiming Firm. |
| 16 | AvgPx="95.5" | Average price. |
| 17 | Side="2" | Allocation side. 2=Sell. |
| 18 | Qty="4" | Allocation quantity. |
| 19 | TrdDt="2010-08-05" | Trade date. |
| 20 | SesSub="P" | Venue type. P=Pit. |
| 21 | SesID="RTH" | Session ID – RTH. |
| 22 | MLegRptTyp="1"> | Multi leg type. 1=Outright. |
| 23 | <Hdr | |

| Line | Tag Example | Description |
|---|---|---|
| 24 | Snt="2010-08-17T11:25:09-05:00" | Sending time. |
| 25 | SID="CME" | Sender ID. |
| 26 | TID="560" | Target ID. Identifies the platform or broker. |
| 27 | SSub="CME" | Sender qualifier. |
| 28 | TSub="CME"/> | Target qualifier. |
| 29 | <OrdAlloc ClOrdID="SX1"/> | Order number. |
| 30 | <Instrmt | |
| 31 | ID="ED" | Clearing identification. |
| 32 | CFI="FFDCSO" | CFI Code. |
| 33 | SecTyp="FUT" | Security type. FUT=Future. |
| 34 | MMY="201012" | Contract period code. |
| 35 | Exch="CME" | Product exchange. |
| 36 | PxQteCcy="USD"/> | Price quote currency. |
| 37 | **<Pty ID="SX" R="21"/>** | **Executing Firm Clearing Organization.** |
| 38 | **<Pty ID="SX" R="22"/>** | **Executing Firm Exchange.** |
| 39 | <Pty ID="714" R="1"/> | Executing Firm. |
| 40 | <Pty ID="714" R="4"/> | Executing Firm’s Clearing Member Firm. |
| 41 | <Pty ID="SSS" R="24"> | Executing Firm Customer Account. |
| 42 | <Sub ID="1" Typ="26"/> | Origin. |
| 43 | </Pty> | |
| 44 | <Alloc | |
| 45 | IndAllocID="307006" | Firm assigned individual allocation ID. |
| 46 | **IndAllocID2="178004"** | **CME assigned individual allocation ID.** |
| 47 | CustCpcty="4" | CTI Code. 4=All other. |
| 48 | Qty="4" | Allocation quantity. |
| 49 | OrigTrdID2="12A80D9ED85HI040083A"> | Trade part ID of the original trade. |
| 50 | <Pty ID="CME" R="22"/> | Claiming Firm Exchange. |
| 51 | <Pty ID="560" R="1"/> | Claiming Firm. |
| 52 | <Pty ID="CMECARRY" R="24"> | Claiming Firm Customer Account. |
| 53 | <Sub ID="1" Typ="26"/> | Origin. |
| 54 | </Pty> | |
| 55 | <Pty ID="CME" R="21"/> | Claiming Firm Clearing Organization. |
| 56 | <Pty ID="560" R="38"> | Claiming Firm Position Account. |
| 57 | <Sub ID="1" Typ="26"/> | Origin. |
| 58 | </Pty> | |
| 59 | <Pty ID="560" R="4"/> | Claiming Firm’s Clearing Member Firm. |
| 60 | </Alloc> | |
| 61 | </AllocRpt> | |
| 62 | </FIXML> | |

# 2.0 Revision History

| Version | Date | Author | Description |
|---|---|---|---|
| 1.0 | 3/05 | NS | Initial version of the document. |
| 2.0 | 1/13/12 | RP/NU | Re-write of the document to use FIX 5.0 SP2. |

| | | | |
|---|---|---|---|
| 2.2 | 4/2/12 | RP | For AllocInstrctnAlert, added RefAllocID.<br>Removed ReqQty from examples that are not average price allocation. |