

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	Required
1	Server Transaction Number	A permanently assigned, sequential number which must be unique to each audit trail message created for the database on which it resides. This number should be reset at the start of each new business day.	Must be numeric	N/A	Y
2	Server Process Date	The date that the order routing server processed the audit trail message.	Must be in valid date format (YYYY-MM-DD)	N/A	Y
3	Server Timestamp	The time that the order routing server processed the audit trail message.	Must be in valid time format (HH:MM:SS.###) Precision, at a minimum, must be down to the nearest millisecond.	N/A	Y
4	Sender Location ID (Country of Origin Code or ISO Code)	Assigned value used to identify specific message originator's location (i.e. geographic location). For a manually submitted order, the location should be the location of the individual submitting the order. For an order generated from an ATS, the location should be the location of the person primarily controlling the ATS. For example, if a London based trader controls an ATS that is housed at the CMEG LNET facility, the location should be the ISO code for the United Kingdom.	Must be a valid ISO code. ISO codes are located at: ftp.cmegroup.com/fix/coo Note: U.S. and Canadian ISO codes include country and state or province. All other ISO codes identify the country code.	142 (SenderLocationId)	Y
5	Manual Order Identifier	Indicates if the order was sent manually (as opposed to being generated by automated trading logic).	Y- Order is sent manually N- Order is generated by an Automated Trading System (ATS).	1028 (ManualOrderIndicator)	Y
6	Exchange Code	A code that identifies the exchange.	Examples: XOCH : One Chicago, LLC XCBT : Chicago Board Of Trade XCME : Chicago Mercantile Exchange XNYM : New York Mercantile Exchange XCEC : Commodities Exchange Center XKBT : Kansas City Board Of Trade XMGE : Minneapolis Grain Exchange DUMX: Dubai Mercantile Exchange XBMF: BM&F BOVESPA SA	207 (SecurityExchange)	Y
7	Message Direction	Indicates the direction of communication between the order routing system's server and any of the following: its client(s), another order routing system server, or the CME.	"TO CME" "FROM CME" "TO CLIENT" "FROM CLIENT" The name of the specific Server should be identified if multiple possibilities exist.(i.e. FROM DBTEST01)	N/A	Y
8	Status	Indicates the result of messages sent either between an order routing server and its client or an order routing server and the CME.	"OK" "REJECT"	N/A	Y
9	Reason Code/ Error Code	Customized message detailing the status of the transaction.	Must be populated when the "Status" field has a value of "REJECT"	58 (Text)	N (unless Status = 'REJECT')

10	Tag 50 ID (aka SenderSubID WorkStationOperatorID)	A unique identifier assigned to every individual for accessing the order routing system. This identifier must be present on all order-related transactions as a means of identifying the originator. The clearing member firm assigns this identifier to the individual and must be able to identify the person or ATS (Automated Trading System) behind the ID upon request. Note: The SenderSubID is distinct from the TraderID assigned by CME. Please refer to Reg. Advisory CME, CBOT, NYMEX & COMEX RA0902-5 for identification and Registration of Globex Operator IDs (Tag 50 ID)	Cannot have spaces and cannot exceed 18 bytes.	50 (SenderSubID)	Y
11	Account Number	The number of the account for which the order is being entered. This designator must be accurate and must reflect a valid account number on the books of the Clearing Member.	Cannot have spaces	1 (Account)	Y
12	Executing Firm Number	The three digit code assigned by CME to the executing firm	Must be a valid CME firm Code	Derived from Tag 49 (SenderCompID)	Y
13	Session ID	Session ID represents the unique identifier for each FIX session. A firm might have more than one FIX session established simultaneously (e.g. different branch offices of the same firm might each establish its own FIX session with CME). This field is alpha-numeric.	Must be a valid Session ID	Derived from Tag 49 (SenderCompID)	Y
14	Client Order ID (TON)	Defines a number that is internally generated by the order routing software that uniquely identifies an order instruction.	Free form text - This tag has been extended to 20 bytes inbound and outbound.	11 (ClOrdID)	Y
15	CorrelationClOrdID (Relative Key)	A key which ties all audit trail messages together for a given order throughout its entire lifespan.	Cannot have spaces	9717 (CorrelationClOrdID)	Y
16	Host Order Number	Unique identifier for Order as assigned by CME. This identifier is unique per instrument per trading session.	Cannot have spaces	37 (Order ID)	Y
17	Message Type	Activity represented by the message.	Examples: "NEW ORDER" "MODIFY" "CANCEL" "EXECUTION" "REJECTED" "ELIMINATED" "TRADE CANCELLATION" "MASS QUOTE" "QUOTE CANCELLATION INSTRUMENT LIST" "QUOTE CANCELLATION INSTRUMENT GROUP" "QUOTE CANCELLATION ALL" "QUOTE REQUEST" "INSTRUMENT CREATION" "QUOTE ACK" "QUOTE PARTIAL ACK" "QUOTE REJECT" "QUOTE CANCEL ACK" "QUOTE CANCEL PARTIAL ACK" "QUOTE CANCEL REJECT"	35 (MsgType)	Y
18	Buy/Sell Indicator	Designates whether the order instruction is either a bid or an offer. Side of order.	"B" "S"	54 (Side)	Y
19	Quantity	The number of contracts bid, offered. If the order is a partial fill, the partial quantity should display.	Must be numeric Integers must be greater than 0	38 (OrderQty) (32 for Executions)	Y

20	Max Show	Maximum quantity of an order to be shown in the order book to other customers at any given time.	Must be numeric Integers must be greater than 0	210 (MaxShow)	N (except for iceberg/hidden orders where the order book will display only a partial quantity of the total order quantity)
21	Instrument/ Security Description	For GLOBEX instructions only. The instrument that is being bid or offered	Cannot have spaces Future Example: GEZ8 Spread Example: GEZ8-GEF9 Option Example: GEZ9 C9375	107 (SecDesc)	Y
22	Product/ Instrument Group Code	Exchange assigned code for the relevant instrument.	Must be a valid CME commodity code	55 (Symbol)	Y
23	Maturity Date	This field provides the actual calendar date for contract maturity - month and year (used for standardized futures and options). For strategies (i.e. spreads), this field will contain the earliest leg maturity.	YYYY-MM (i.e. 2010-12) Must be a valid maturity date in a commodity for which the order instruction is being submitted.	200 (MaturityMonthYear) For User Defined Spread (UDS): 866 (When 865=7)	Y
24	CFI Code	CFI CODE Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. ISO 10962 is maintained by ANNA (Association of National Numbering Agencies) acting as Registration Authority.	Byte 1: Future Outright or Future Spread: F = Futures Option Outright or Option Spread: O = Options Byte 2: Future Outright or Future Spread: F = Financial Futures C = Commodity Futures X = Unknown Option Outright or Option Spread: C = Call P = Put X = Unknown M = Other 6 bytes populated as follows: Future Outright Byte 1 = F Byte 2 = F, C, or X Byte 3 = I, C, D, A, M, or X Byte 4 = X Byte 5 = S Byte 6 = X Option Outright Byte 1 = O Byte 2 = C, P, or X Byte 3 = A, E, or X Byte 4 = F, or X Byte 5 = P Byte 6 = S	461 (CFI Code)	Y
25	Strike Price	Strike Price for an Option orders only. Should indicate the strike price for the order instruction.	Must be numeric	202 (StrikePx)	N (except for options)
26	Limit Price	For limit and stop limit order instructions, the price being bid or offered. For Market and stop order, the engine fills the tag with the current market value.	Must be numeric	44 (Price)	Y (except for Market orders)

27	Stop Price	For stop and Stop Limit orders, the trigger price at which the stop will be activated. Designates stop trigger price specified on entering the order or cancel/replace.	Must be numeric.	99 (StopPx)	N (unless Tag 40 (Order Type) = 3 or 4)
28	Fill Price	The execution price of the transaction.	Must be numeric.	31 (LastPx)	N (except for 'EXECUTION' messages 35 = 8, 150 = 1, 2 and H)
29	Order Type	Type of order specified on entering the order, cancel/replace or cancel. Stop-limit orders are not valid for spreads.	Valid Values: CME Globex 1= Market order (with protection) 2 = Limit order 3= Stop order (with protection) 4 = Stop-Limit order K = Market-Limit order	40 (OrdType)	Y
30	Order Qualifier	Qualifier which specifies how long the order remains in effect.	Valid Values: "DAY" - Good for entire day (Default) "FAK" - Fill and Kill "GTC" - Good Til Canceled "GTD" - Good Till Date	59 (TimeInForce)	N (Tag is not required. If not present it defaults to day order)
31	Customer Type Indicator	Indicates the type of customer or account requesting the order.	"1" - Individual trading for own act "2" - Member firm proprietary account "3" - Individual member executing for another individual member "4" - Customer Accounts or other	9702 (CTICode)	Y
32	Origin	Used to specify if the order is for a customer or for the firm placing it.	"0" - Segregated Business "1" - Non Segregated Business	204 (CustomerOrFirm)	Y
33	Give-Up Firm	For GLOBEX messages only. Identifies the clearing member firm to which the order, if executed, will be given up to.	Must be valid CME clearing firm	9707 (GiveUpFirm)	N (Except for orders which are given up)
34	Give-Up Indicator	Indicates if order is a give-up or mutual offset.	"GU" = Give-Up "SX" = SGX Off-set "TA" = CMTA	9708 (CmtaGiveupCD)	N (Except for orders which are given up)
35	Give-Up Account	Indicates a give up account number.	Can not have spaces	79 (AllocAccount)	N (Except for orders which are given up)