

TO: Clearing Member Firms

FROM: CME Clearing

DATE: May 8, 2018

ADVISORY #: 18-182

SUBJECT: Adding Prior Clearing Firm Tag (Pty Role 201) For Average Price Messages To Allocating Firm

Please be advised that, in response to customer requests, CME Clearing is expanding the use of the "Previous Executing Firm" (Party Role 201: Pty/@R="201") tag in the FIXML 5.0 API. This enhancement is ready to test now in the New Release environment, and is scheduled for **Production for Trade Date Monday, July 30, 2018**.

The Previous Executing Firm tag was historically only sent for Re-Allocations within the same firm. That functionality will remain. With this change, the tag will now also be sent to the Allocating Firm for Re-Allocations to other firms as well.

Please see the below example of how this tag is applied:

- Firm 010 Claims a Qty 3 Allocation from Firm 123, marks the claimed allocation for APS Group APS1
- Firm 010 Claims a Qty 2 Allocation from Firm 456, marks the claimed allocation for APS Group APS1
- Firm 010 Completes Group APS1 (Group Qty 5)
- Firm 010 Submits a Qty 5 Allocation to be allocated to Firm 789

FECPlus will split the Qty 5 allocation request into two different allocations, 3 lots and 2 lots, due to the fact that the group was made up of two different claimed allocations that need to be treated separately for fee purposes.

Following is a message sample containing the new tag for one of the allocations:

```
<?xml version="1.0" encoding="UTF-8"?><FIXML v="5.0 SP2" xv="109" cv="CME.0001"><AllocRpt ClrDt="2018-04-25" RndPx="2684.75" TxnTm="2018-04-25T14:07:04-05:00" InptDev="API" InptSrc="GBX" TrdTyp="0" RptTyp="15" AvgPx="2684.71428571428" RptID="162FE1B50E20001D1DAFE1070704652" MLegRptTyp="1" GrpID="104227" AvgPxGrpID="APS1" VenuTyp="E" AgrsrInd="N" Side="2" Stat="6" TransTyp="0" Qty="3" TrdDt="2018-04-25" SesSub="E" SesID="ETH" MtchID="162FE1B50E20001D1DAFA" PostTrdTyp="1" ExecOrClaimInd="0"><Hdr Snt="2018-04-25T14:07:04-05:00" SID="CME" TID="010" SSub="CME" TSub="CME"/><OrdAlloc ClOrdID="APS1"/><Instrmt Sym="ESM8" ID="ES" CFI="FFICSO" SecTyp="FUT" MMY="20180600" MatDt="2018-06-15" Mult="50" Exch="CME" PxQteCcy="USD"/><Pty ID="CME" R="22"/><Pty ID="010" R="1"/><Pty ID="AUD" R="12"/><Pty ID="AUD_DLP" R="44"/><Pty ID="TESTACCOUNT" R="24"><Sub ID="1" Typ="26"/></Pty><Pty ID="CME" R="21"/><Pty ID="010" R="38"><Sub ID="1" Typ="26"/></Pty><Pty ID="010" R="4"/><Pty ID="123" R="201"/><Pty ID="API" R="200"/><Amt Typ="CRES" Amt="-7.14" Ccy="USD"/><Alloc IndAllocID2="104249" CustCpcty="4" Qty="4" TrdID2="162FE1B50E20001D1DAFE" ReqQty="7"><RegTrdID ID="FECC162FE1B50E20001D1DAFE" Src="1010000023" Typ="0" Evnt="2"/><Pty ID="CME" R="21"/><Pty ID="999" R="4"/><Pty ID="CME" R="22"/><Pty ID="999" R="1"/><Pty ID="CARRY1" R="24"><Sub ID="1" Typ="26"/></Pty></Alloc></AllocRpt></FIXML>
```

For more information about the Previous Executing Firm tag, also see:

Clearing Advisory 13-241, published May 24, 2013:

<http://www.cmegroup.com/tools-information/lookups/advisories/clearing/Chadv13-241.html#pageNumber=1>

For more information please contact CME Clearing at ccs@cmegroup.com or via phone at Chicago (312) 207 2525 | London (44) 203 379 3198 | Singapore (65) 6593 5591