

TO: Clearing Member Firms  
Back Office Managers  
Service Providers

FROM: CME Clearing

ADVISORY #: 13-490

DATE: October 18, 2013

SUBJECT: **FIXML 5.0 API Enhancement: Adding Clearing Firm to Allocation Messages**

Please be advised that effective **Sunday, October 20, 2013**, CME Clearing will be enhancing its real-time FIXML Clearing Member Firm messaging FIXML 5.0 API to include Clearing Firm (Party Role 4) on all outbound AllocRpt messages sent to the executing firm. This tag is not required to be submitted for successful parsing of inbound messages from firms to CME Clearing.

Please note this is an existing tag that is currently included with other types of messages.

This change will be made available for testing in New Release on Thursday, October 17th, 2013.

Following this text is a sample message with the new tag highlighted.

If you have any questions or require further information please contact CME Clearing at 312-207-2525 or [ccs@cmegroup.com](mailto:ccs@cmegroup.com).

## Sample Message

```
<FIXML v="5.0 SP2" xv="109" cv="CME.0001">
  <AllocRpt ClrDt="2013-10-17" RndPx="2.6773" TxnTm="2013-10-17T11:53:27-05:00" InptDev="API"
  InptSrc="GBX" TrdTyp="0" RptTyp="15" AvgPx="2.6772090909" RptID="25157B618261213C2777912226646342"
  MLegRptTyp="1" GrpID="100904" AvgPxGrpID="APS1" Side="2" Stat="9" TransTyp="0" Qty="22" TrdDt="2013-
  10-17" SesSub="E" SesID="ETH" MchID="25157B618261213C17778C" PostTrdTyp="1" ExecOrClaimInd="0"
  RptRefID="100001">
    <Hdr Snt="2013-10-17T11:55:35-05:00" SID="CME" TID="010" SSub="CME" TSub="NYMEX"/>
    <OrdAlloc ClOrdID="MEJZ"/>
    <Instrmt Sym="RBV3" ID="RB" CFI="FXXPSO" SecTyp="FUT" MMY="20131000" MatDt="2013-
    09-30" Mult="42000" Exch="NYMEX" PxQteCcy="USD"/>
    <Pty ID="NYMEX" R="22"/>
    <Pty ID="010" R="1"/>
    <Pty ID="0A0L" R="12">
      <Sub ID="ICPT" Typ="2"/>
    </Pty>
    <Pty ID="AUDI" R="44"/>
    <Pty ID="$APS1" R="24">
      <Sub ID="1" Typ="26"/>
    </Pty>
    <Pty ID="CME" R="21"/>
    <Pty ID="010N" R="38">
      <Sub ID="1" Typ="26"/>
    </Pty>
    <Pty ID="010" R="4"/>
    <Amt Typ="CRES" Amt="-84" Ccy="USD"/>
    <Alloc IndAllocID2="124714" CustCpcty="4" Qty="22" TrdID2="14146B507150102C166680"
    ReqQty="55">
      <Pty ID="123" R="4"/>
      <Pty ID="CME" R="21"/>
      <Pty ID="NYMEX" R="22"/>
      <Pty ID="123" R="1"/>
      <Pty ID="CARRYACCT" R="24">
        <Sub ID="1" Typ="26"/>
      </Pty>
    </Alloc>
  </AllocRpt>
</FIXML>
```