PCS via FIXML – Annotated Example:

```xml
<?xml version="1.0" encoding="UTF-8" ?>
<FIXML>
  <Batch>
    <PosMntReq
      ReqID="1906901"
      TxnTyp="4"
      Actn="1"
      BizDt="2004-07-21"
      Ttnm="2004-07-21T17:00:49"
      AdjTyp="3"
      SetSesID="EOD">
      <Pty ID="CBT" R="22" />
      <Pty ID="999" R="1"> <Sub ID="1" Typ="26" /></Pty>
      <Instrmt
        Exch="CBT"
        CFI="FXXXSX"
        ID="C"
        MMY="200409" />
      <Qty Long="134" Typ="TQ" />
      <Qty Long="0" Short="0" Typ="IAS" />
      <Qty Long="8" Short="6" Typ="IES" />
    </PosMntReq>
    <PosMntReq
      ReqID="1906902"
      TxnTyp="4"
      Actn="1"
      BizDt="2004-07-21"
      Ttnm="2004-07-21T17:00:49"
      AdjTyp="3"
      SetSesID="EOD">
      <Pty ID="CBT" R="22" />
      <Pty ID="999" R="1"> <Sub ID="1" Typ="26" /></Pty>
      <Instrmt
        Exch="CBT"
        CFI="OCXXSX"
        ID="17"
        MMY="200503" />
      <Qty Long="134" Typ="TQ" />
      <Qty Long="0" Short="0" Typ="IAS" />
      <Qty Long="8" Short="6" Typ="IES" />
    </PosMntReq>
  </Batch>
</FIXML>
```

Always start a block of XML with this. Identifies this as FIXML. Means that multiple messages are provided here.

A Position Maintenance Request message
Attributes of the request:
-unique ID number of this request-optimal!
-PCS submission
-new submission
-business date
-submission timestamp
-submitting final long quantity
-submitting for end-of-day // ITD = intraday

The parties block:
-Exchange of the trading firm
-trading firm number, for example 999
-origin, for example 1=customer

The instrument:
-product exchange = "CBT"
-product type = option, call, standard
-product code
-period (maturity) = March 2005
-strike = 110.5

Ending long quantity
Intracommodity spread long and short
Intercommodity spread long and short

Another message, this time for an option
...More FIXML messages, for more positions...

</Batch>
</FIXML>

Notes:

The “firm number” is exactly as is provided currently. For a CBT product, it is the CBT firm number
holding the position. For a CME or a OneChicago product, it is the CME firm number holding the position.

The Settlement Session ID identifies the submission as being for either the intraday (ITD) cycle or the end
of day (EOD) cycle.

For a future with a daily expiration – for example, CME’s Eurodollar FRA futures, the MMY attribute goes
down to the day. For example, the following identifies the December 23rd 3F future:

```
<Instrmt
  Exch="CME"
  CFI="FXXXSX"
  ID="3F"
  MMY="20041223" />
```

For a flexible option, and in particular for any option where the identification of the option expiration does
not uniquely identify the underlying, then the underlying must be explicitly defined. For example:

```
<Instrmt
  Exch="CBT"
  CFI="OPXXXNX"
  ID="52"
  MMY="20040322"
  Strk="110.57"/>
```

```
<Undly
  Exch="CBT"
  CFI="FXXXSX"
  ID="17"
  MMY="200406"/>
```

#####