December 4, 2024

Firm Trade/Group/Allocation ID Transition

Due to some internal architecture changes and best practices adherence, CME Clearing will transition the way we generate Trade, Allocation Group, and Allocation IDs. Currently CME Clearing sends up to 10 numeric digits for these IDs. They are only unique across Trade Date/Firm Exchange/Trading Member Firm ID. With this change, CME will send up to 52 alphanumeric characters instead; most likely starting with 26+ characters and then potentially growing up to 52 characters in the future. These IDs would be non-sequential and would be totally unique across CME.

The plan is to implement this change in phases to allow for gradual integration:

- Phase 1 - CME to start sending up to 52-char ID in Temporary Tags
- Phase 2 - CME to Accept either Existing (10-char) or Temporary Tag (52-char) on Inbound Updates from Firms
- Phase 3 - CME to send 52-char ID in both Tags and Accept 52-char ID in either Tag.
- Phase 4 - CME to send/Accept 52-char ID in Existing Tag ONLY, deprecating Temporary Tag

Would send both current tags and temporary tags concurrently until final cutover date

Five (5) new temporary tags will will be added:
@TrdIDTemp
@RefIDTemp
@GrpIDTemp
@IndAllocID2Temp
@PrevGrpIDTemp

The table below outlines where, on the **outbound** messages (CME to Firm), the new tags will be affected.

Message Type	Location	Existing Tag	Temporary Tag
TrdCaptRpt	TrdCaptRpt/@TrdID	@TrdID	@TrdIDTemp
	TrdCaptRpt/TrdLeg/@RefID	@RefID	@RefIDTemp
	TrdCaptRpt/RptSide/@GrpID	@GrpID	@GrpIDTemp
	TrdCaptRpt/RptSide/@PrevGrpID	@PrevGrpID	@PrevGrpIDTemp
AllocInstrctnAlert	AllocInstrctnAlert/@GrpID	@GrpID	@GrpIDTemp
	AllocInstrctnAlert/AllExc/@TrdID	@TrdID	@TrdIDTemp
	AllocInstrctnAlert/AllExc/@IndAllocID2	@IndAllocID	@IndAllocID2Temp
AllocRpt	AllocRpt/@GrpID	@GrpID	@GrpIDTemp
	AllocRpt/Alloc/@IndAllocID2	@IndAllocID2	@IndAllocID2Temp
	AllocRpt/Alloc/@TrdID	@TrdID	@TrdIDTemp

	AllocRpt/Alloc/@PrevGrpID	@PrevGrpID	@PrevGrpIDTemp

On **inbound** messages (Firm to CME), if the @...Temp tags are included, should include the 52-char ID.

MESSAGE SAMPLES

Trade Message (No PTP): <?xml version="1.0" encoding="UTF-8"?><FIXML><TrdCaptRpt RptID="19152DC43B20003D8DA751081053355" TransTyp="0" RptTyp="0" TrdTyp="0" MtchID="19152DC43B20003D8DA71" ExecID="82810:M:1941113TN0000016" PxTyp="2" TrdDt="2024-08-15" BizDt="2024-08-15" MLegRptTyp="1" MtchStat="0" MsgEvtSrc="CMESys" TrdRptStat="0" TrdID="100001" TrdID2="19152DC43B20003D8DA75" TrdIDTemp="19152DC43B20003D8DA75" LastQty="1" LastPx="96.435" TxnTm="2024-08-15T08:10:53-05:00" TrdHandlInst="0" VenueTyp="E" VenuTyp="E"><Hdr Snt="2024-08-15T08:10:53-05:00" SID="CME" TID="010" SSub="CME" TSub="CBT"/><Instrmt Sym="ZQK5" ID="41" CFI="FFDCSO" SecTyp="FUT" Src="H" MMY="20250500" MatDt="2025-06-02" Mult="4167" Exch="CBT" PxQteCcy="USD"/><RptSide Side="1" ClOrdID="1723399244478" InptSrc="GBX" InptDev="API" CustCpcty="4" OrdTyp="L" SesID="ETH" SesSub="E" OrdID="8214457373792" AgrsrInd="N" CustOrdHdlInst="Y"><Pty ID="CME" R="21"/><Pty ID="010" R="4"/><Pty ID="CBT" R="22"/><Pty ID="010" R="1"/><Pty ID="TESTACCOUNT" R="24"><Sub ID="2" Typ="26"/></Pty><Pty ID="0A0L" R="12"/><Pty ID="010" R="38"><Sub ID="2" Typ="26"/></Pty><Pty ID="MNOVACK" R="44"/><Pty ID="P90010" R="55"/><Pty ID="US,NY" R="54"/><Pty ID="API" R="200"/><RegTrdID ID="SNZ2OJLFK8MNNCLQOF3919152DC43B20003D8DA75" Src="" Typ="0" Evnt="2"/><TrdRegTS TS="2024-08-13T17:00:01-05:00" Typ="1"/></RptSide></TrdCaptRpt></FIXML>

Trade Message (Marked for NVAP): <?xml version="1.0" encoding="UTF-8"?><FIXML><TrdCaptRpt RptID="19152DC97CD0002D4F7422145827994" TransTyp="2" RptTyp="0" TrdTyp="0" MtchID="19152DC97CD0002D4F73E" ExecID="68810:M:8545840TN0000008" PxTyp="2" TrdDt="2024-08-15" BizDt="2024-08-15" MLegRptTyp="1" MtchStat="0" MsgEvtSrc="CMESys" TrdRptStat="0" TrdID="100001" TrdID2="19152DC97CD0002D4F74244685" TrdIDTemp"19152DC97CD0002D4F74244685" LastQty="1" LastPx="19100" TxnTm="2024-08-15T14:58:27-05:00" VenueTyp="E" VenuTyp="E"><Hdr Snt="2024-08-15T14:58:27-05:00" SID="CME" TID="010" SSub="CME" TSub="CME"/><Instrmt Sym="NQU4" ID="NQ" CFI="FFICSO" SecTyp="FUT" Src="H" MMY="20240900" MatDt="2024-09-20" Mult="20" Exch="CME" PxQteCcy="USD"/><RptSide Side="2" ClOrdID="9040ID0213189425" InptSrc="GBX" InptDev="UI" CustCpcty="4" OrdTyp="L" SesID="ETH" SesSub="E" AllocInd="1" OrdID="6854845341581" AgrsrInd="N" CustOrdHdlInst="Y" AvgPxGrpID="NVAP1" AvgPxInd="3" GrpStat="0" GrpAmt="19100" GrpID="165279" GrpIDTemp="19152DC97CD0002D4F7414483" GrpAcct="TESTACCOUNT"><Pty ID="CME" R="21"/><Pty ID="010" R="4"/><Pty ID="CME" R="22"/><Pty ID="010" R="1"/><Pty ID="TESTACCOUNT" R="24"><Sub ID="2" Typ="26"/></Pty><Pty ID="0A0L" R="12"/><Pty ID="010" R="38"><Sub ID="2" Typ="26"/></Pty><Pty ID="TRVT:1204984" R="44"/><Pty ID="P90010" R="55"/><Pty ID="US,CO" R="54"/><Pty ID="ADELAPAZ" R="200"/><RegTrdID ID="SNZ2OJLFK8MNNCLQOF3919152DC97CD0002D4F742" Src="" Typ="0" Evnt="2"/><TrdRegTS TS="2024-08-13T17:00:00-05:00" Typ="1"/></RptSide></TrdCaptRpt></FIXML>

Group Message (NVAP): <?xml version="1.0" encoding="UTF-8"?><FIXML v="5.0 SP2" xv="109" cv="CME.0001"><AllocInstrctnAlert ID="19152DCC4D40002D2CBA1145827988" GrpID="165279" GrpIDTemp="19152DC97CD0002D4F7414483" AvgPxGrpID="NVAP1" TrdDt="2024-08-15" TxnTm="2024-08-15T14:58:27-05:00" InptDev="UI" TransTyp="0" Typ="26" GrpQty="1" Side="2" PostTrdTyp="3" GrpAmt="19100" GrpRemAmt="19100" HighPx="19100" LowPx="19100" RemQty="1"><Hdr Snt="2024-08-15T14:58:27-05:00" SID="CME" TID="010" SSub="CME" TSub="CME"/><OrdAlloc ClOrdID="NVAP1"/><Instrmt Sym="NQU4" ID="NQ" CFI="FFICSO" SecTyp="FUT" MMY="20240900" MatDt="2024-09-20" Mult="20" Exch="CME" PxQteCcy="USD"/><Pty

ID="CME" R="22"/><Pty ID="010" R="1"/><Pty ID="TESTACCOUNT" R="24"><Sub ID="2" Typ="26"/></Pty><Pty ID="CME" R="21"/><Pty ID="CMESYS" R="200"/></AllocInstrctnAlert></FIXML>

Allocation Message (NVAP, To Allocating Firm): <?xml version="1.0" encoding="UTF-8"?><FIXML v="5.0 SP2" xv="109" cv="CME.0001"><AllocRpt ClrDt="2024-08-15" RndPx="19100.00" TxnTm="2024-08-15T15:19:20-05:00" InptDev="UI" InptSrc="GBX" TrdTyp="0" RptTyp="15" AvgPx="19100" RptID="19152D2A0CF0001DDD361151920804" MLegRptTyp="1" GrpID="165279" GrpIDTemp="19152DC97CD0002D4F7414483" AvgPxGrpID="NVAP1" CustOrdHdlInst="Y" VenuTyp="E" AgrsrInd="N" Side="1" Stat="6" TransTyp="0" Qty="1" TrdDt="2024-08-15" SesSub="E" SesID="ETH" MtchID="19152D2A0CF0001DDD34" PostTrdTyp="3" ExecOrClaimInd="0"><Hdr Snt="2024-08-15T15:19:20-05:00" SID="CME" TID="010" SSub="CME" TSub="CME"/><OrdAlloc ClOrdID="NVAP1"/><Instrmt Sym="NQU4" ID="NQ" CFI="FFICSO" SecTyp="FUT" MMY="20240900" MatDt="2024-09-20" Mult="20" Exch="CME" PxQteCcy="USD"/><Pty ID="CME" R="22"/><Pty ID="010" R="1"/><Pty ID="0A0L" R="12"/><Pty ID="TRVT:1204984" R="44"/><Pty ID="TESTACCOUNT" R="24"><Sub ID="2" Typ="26"/></Pty><Pty ID="CME" R="21"/><Pty ID="010" R="38"><Sub ID="2" Typ="26"/></Pty><Pty ID="010" R="4"/><Pty ID="P90010" R="55"/><Pty ID="ADELAPAZ" R="200"/><Amt Typ="CRES" Amt="0.00" Ccy="USD"/><Alloc IndAllocID2="165281" IndAllocID2Temp="19152D2A0CF0001DDD36" CustCpcty="4" Qty="1" TrdID2="19152D2A0CF0001DDD36" ReqQty="1" GrpAmt="19100"><RegTrdID ID="SNZ2OJLFK8MNNCLQOF3919152D2A0CF0001DDD36" Src="" Typ="0" Evnt="2"/><Pty ID="CME" R="21"/><Pty ID="660" R="4"/><Pty ID="CME" R="22"/><Pty ID="123" R="1"/><Pty ID="ALLOCTEST" R="24"><Sub ID="1" Typ="26"/></Pty></Alloc></AllocRpt></FIXML>

Allocation Message (NVAP, To Claiming Firm): <?xml version="1.0" encoding="UTF-8"?><FIXML v="5.0 SP2" xv="109" cv="CME.0001"><AllocRpt ClrDt="2024-08-15" RndPx="19100.00" TxnTm="2024-08-15T15:19:20-05:00" InptDev="UI" InptSrc="GBX" TrdTyp="0" RptTyp="16" AvgPx="19100" RptID="19152D2A0CF0001DDD382151920805" MLegRptTyp="1" AvgPxGrpID="NVAP1" CustOrdHdlInst="Y" VenuTyp="E" AgrsrInd="N" Side="2" Stat="6" TransTyp="0" Qty="1" TrdDt="2024-08-15" SesSub="E" SesID="ETH" MtchID="19152D2A0CF0001DDD34" PostTrdTyp="3" ExecOrClaimInd="1"><Hdr Snt="2024-08-15T15:19:20-05:00" SID="CME" TID="123" SSub="CME" TSub="CME"/><OrdAlloc ClOrdID="NVAP1"/><Instrmt Sym="NQU4" ID="NQ" CFI="FFICSO" SecTyp="FUT" MMY="20240900" MatDt="2024-09-20" Mult="20" Exch="CME" PxQteCcy="USD"/><Pty ID="CME" R="22"/><Pty ID="010" R="1"/><Pty ID="0A0L" R="12"/><Pty ID="TRVT:1204984" R="44"/><Pty ID="CME" R="21"/><Pty ID="P90010" R="55"/><Amt Typ="CRES" Amt="0.00" Ccy="USD"/><Alloc IndAllocID2="113119" IndAllocID2Temp="19152D2A0CF0001DDD38" CustCpcty="4" Qty="1" TrdID2="19152D2A0CF0001DDD38"><RegTrdID ID="SNZ2OJLFK8MNNCLQOF3919152D2A0CF0001DDD38" Src="" Typ="0" Evnt="2"/><Pty ID="CME" R="21"/><Pty ID="123" R="38"><Sub ID="1" Typ="26"/></Pty><Pty ID="123" R="4"/><Pty ID="CME" R="22"/><Pty ID="123" R="1"/><Pty ID="ALLOCTEST" R="24"><Sub ID="1" Typ="26"/></Pty></Alloc></AllocRpt></FIXML>

Considerations:

- @GrpID is not always sent on TrdCaptRpt messages; only when marked for NVAP.
- @IndAllocID is also being lengthened from 26 to 100 characters. This tag is only sent in response to a Firm populating that value on the Inbound (Firm to CME) message