FIXML TRADE API

Notional Value Average Pricing Overview with Message Samples

Version: 1.5
4/11/18

Contents

1 Introduction

This document contains the workflows and message flows for the Notional Value Average Pricing Method ALLOCATION API. This Allocation Method allows firms and other authorized users to mark trades for Notional Value Average Pricing, then submit allocations against that group, specifying the quantity and average price, without having to pick specific trades to average together to make a specific average price.

Additional information on FIXML can be found on the FIX Protocol site at:
http://fixprotocol.org/documents/4487/FIX-5.0_SP2_VOL-5.pdf

1.1 Prerequisites

This document assumes that users have a basic understanding of XML and some familiarity with trade reporting models.

Refer to the FIXML Schema at http://www.fixprotocol.org to gain an introduction to or an enhanced understanding of FIXML functionality.

1.2 CME Clearing Contact Information

For more information please contact CME Clearing Services: ccs@cmegroup.com or (312) 207-2525

2 Allocate/Claim Message Flow and Key Messaging Fields

This section details the Notional Value Average Pricing Allocation workflows and message flows, and specific messaging considerations for implementation.

Notional Value is defined as Qty * Price.

For the purposes of this document, the term Executing Firm (EF) will represent the firm that creates the Allocation. The Claiming Firm (CF) will represent the firm that receives the Allocation.

The following workflows are available with the Notional Value Average Pricing Allocation API:

- Executing Firm Marks Trade for NVAP
- Executing Firm Creates an Allocation
- Claiming Firm Accepts and Allocation
- Claiming Firm Updates Accepted Allocation
- Claiming Firm Rejects Allocated Trade
- Executing Firm Cancels (Deletes) Rejected Allocation (also applies to Pre-Claimed Allocation)
- Executing Firm Updates Pre-Claimed Allocation
- Executing Firm Updates Average Price Group ID on Trade, Creating New NVAP Group
- Executing Firm Unmarks Trade from NVAP Group
- Executing Firm Cancels NVAP Group, Unmarking Trade from NVAP Group
- Executing Firm Submits NVAP Group Status Request
- Claiming Firm Marks Claimed Allocation for Re-Allocation
- CME Clearing Rejects Allocation Request from Executing Firm

While allocations claimed from the NVAP workflow can be marked for Regular Re-Allocation or for Regular Average Price Re-Allocation, only Claimed Allocations that do not have a residual value (or have 0 residual value) can be re-marked for NVAP.

Just as with regular Average Pricing, NVAP allocations requests may be broken down into smaller fee-specific allocations.

For now, Globex and ClearPort trades can only be marked for NVAP after they are published to FECPlus. They cannot be marked for NVAP upon entry. Pit Trades can be marked for NVAP upon entry.

Key Attributes Used in the Notional Value Average Pricing Model

Message Type	Field Name	Field Value	Notes
TrdCaptRpt TrdCaptRptAck	Allocation Indicator	AllocInd="1"	The value of "1" indicates that this trade is intended for Allocation, but no Claim information is provided.
TrdCaptRpt TrdCaptRptAck AllocInstrctn AllocInstrctnAck AllocRpt	Average Price Indicator	AvgPxInd="3"	The value of "3" indicates that this trade is intended for the Notional Value Average Pricing workflow.

TrdCaptRpt TrdCaptRptAck AllocInstrctnAlertReq AllocInstrctnAlertReqAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Firm Average Price Group ID	AvgPxGrpID="APS1"	This represents the firm-specified Average Price Group ID. It must be specified when marking a trade for the Notional Value Average Pricing workflow. This value can be up to 20 characters.
TrdCaptRpt TrdCaptRptAck AllocInstrctnAlertReq AllocInstrctnAlertReqAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Exchange Group ID	GrpID="123456"	This represents the exchange-specified Group ID. This value will help tie together trades, groups, and allocations.
TrdCaptRpt TrdCaptRptAck AllocRpt	Previous Group ID	PrevGrpID="APS1"	This represents the previous exchange-specified Average Price Group ID. It will be present when a trade is unmarked or unassigned, or when the firm-specified Average Price Group ID is updated.
AllocInstrctnAlert	Allocation Type	Typ="26"	The value of "26" indicates that this group is designated for the Notional Value Average Pricing workflow.
AllocInstrctnAlertReq AllocInstrctnAlertReqAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Post Trade Type	PostTrdTyp="3"	The value of "3" indicates that this Group or Allocation is part of the Notional Value Average Pricing workflow.
TrdCaptRpt TrdCaptRptAck AllocInstrctnAlert AllocRpt	Notional Value	GrpAmt="99.9999"	On Trade Messages (TrdCaptRptAck), this represents the Notional Value of the individual trade. On Group Messages (AllocInstcnAlert), this represents the Total Notional Value of the Notional Value Average Pricing Group. On Allocation Messages (AllocRpt), this represents the Notional Value of the individual Allocation. Value is specified out to 12 decimal places.
AllocInstrctnAlert	Remaining Notional Value	GrpRemAmt="99.9999"	This represents the Notional Value remaining (unallocated) in the Notional Value Average Pricing Group. Out to 12 decimal places.
AllocInstrctnAlert	High Price	HighPx="99.9999"	The represents the highest price of the trades that make up the Notional Value Average Pricing Group.
AllocInstrctnAlert	Low Price	LowPx="99.9999"	The represents the lowest price of the trades that make up the Notional Value Average Pricing Group.
TrdCaptRpt TrdCaptRptAck AllocRpt	Group Transaction Type	GrpStat="0"	This represents the transaction type of the trade/claimed allocation in relation to the group to which it is assigned. "0" Represents the first time the trade/allocation was added to the group. "1" Represents that the trade/allocation has been removed from the group. "2" Represents that the trade/allocation is already in this group. "3" Represents that the trade/allocation has been moved to another group. "4" Represents that the trade/allocation is pending being added to this group.

TrdCaptRpt TrdCaptRptAck AllocRpt	Group Account	GrpAcct="ACCOUNT1"	Customer Account of the Group to which the Trade is assigned.
AllocInstrctnAlertReq AllocInstrctnAlertReqAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Allocation Request ID	ReqID="1234567890987"	This is an optional user-provided ID that allows an inbound request message to be tied to an outbound response message. Up to 20 characters. Will only be once, in response to a message. Any subsequent response messages will not include this tag, if not supplied on the request.

NOTES:
*Notional Value (GrpAmt), Group ID (GrpID), and Group Transaction Type (GrpStat) will be added to TrdCaptRpt and TrdCaptRptAck messages.
*The Average Price Group ID field (AvgPxGrpID) will be expanded to support up to 20 characters, and will be truncated to 20 characters if a longer value is provided.
*Group Summary messages (AllocInstrctnAlert) will only be sent when the group is created; when the first trade is added to the group. No further Group Summary message will be published for trades being added or removed from this group.
*The scenarios where CME Clearing will send Group Summary messages will be sent are:

- When the NVAP Group is created.
- When an allocation is created from an NVAP Group.
- When an allocation update (i.e. change in quantity or price) is made to a pre-claimed allocation.
- When an allocation from an NVAP Group is successfully reversed.
- When the NVAP Group is cancelled (deleted), resulting from a direct request to Cancel the NVAP Group.
- In response to a Group Status Update Request message from the Executing Firm.

*Trade-fee-related information will no longer be included on the Group Summary Message. That information will exclusively be included on the individual Allocation messages.

Abbreviations Used in Tables

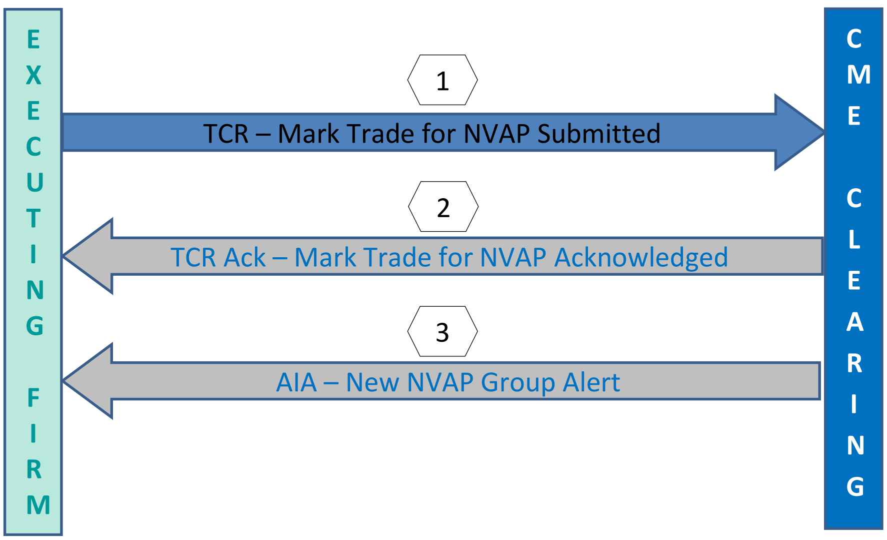
TCR – Trade Capture Report Message (TrdCaptRpt)
TCR Ack – Trade Capture Report Acknowledgement Message (TrdCaptRptAck)
AIA – Allocation Instruction Alert (AllocInstrctnAlert)
AIAR – Allocation Instruction Alert Request (AllocInstrctnAlertReq)
AI – Allocation Instruction (AllocInstrctn)
AR – Allocation Report (AllocRpt)
AI Ack – Allocation Instruction Acknowledgement (AllocInstrctnAck)
AIAR Ack – Allocation Instruction Alert Request Acknowledgement (AllocInstrctnAlertReqAck)
EF – Executing Firm
CF – Claiming Firm
CME – CME Clearing

2.1 Executing Firm Marks Existing Trade For NVAP, NVAP Group Is Created

2.1.1 Message Flow

In this scenario, the Executing Firm marks an existing trade for NVAP. A new Notional Value Average Price Group is created.

1. The Executing Firm Marks an existing trade for NVAP via Trade Capture Report Message. (Pit Trades submitted via API can also be marked for NVAP upon entry)
2. CME Clearing sends a Trade Update message to the Executing Firm via Trade Capture Report Acknowledgement Message.
3. CME Clearing sends a New Notional Value Average Pricing Group message to the Executing Firm via Allocation Instruction Alert Message.

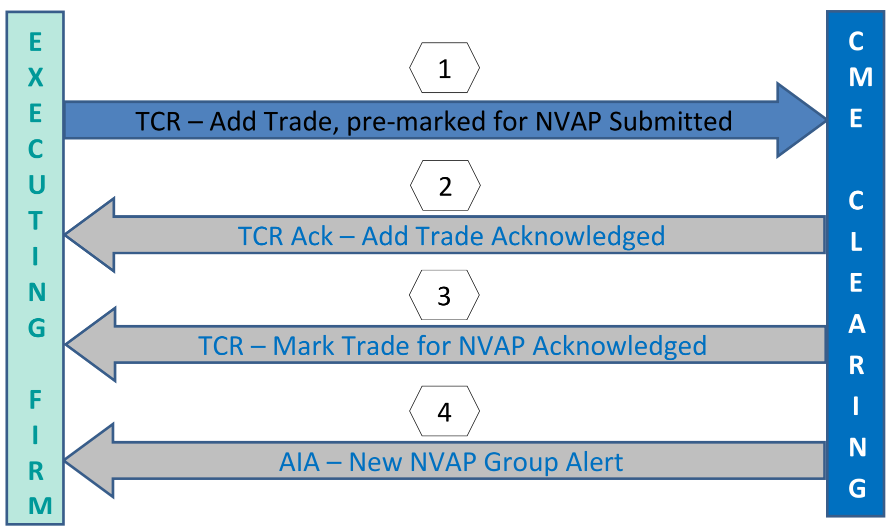


2.2 Executing Firm Adds Pit Trade, Pre-marked For NVAP, NVAP Group Is Created

2.2.1 Message Flow

In this scenario, the Executing Firm adds a new Pit trade, pre-marked for NVAP. A new Notional Value Average Price Group is created.

1. The Executing Firm Adds a new Pit Trade, that is pre-marked for NVAP via Trade Capture Report Message.
2. CME Clearing sends a Trade Update message to the Executing Firm via Trade Capture Report Acknowledgement Message. The Group Status on this message is "Pending Grouping", because FECPlus processes the adding and marking actions separately.
3. CME Clearing sends a Trade Update message (for the same trade) to the Executing Firm via Trade Capture Report Acknowledgement Message. The Group Status on this message is "Grouped".
4. CME Clearing sends a New Notional Value Average Pricing Group message to the Executing Firm via Allocation Instruction Alert Message.

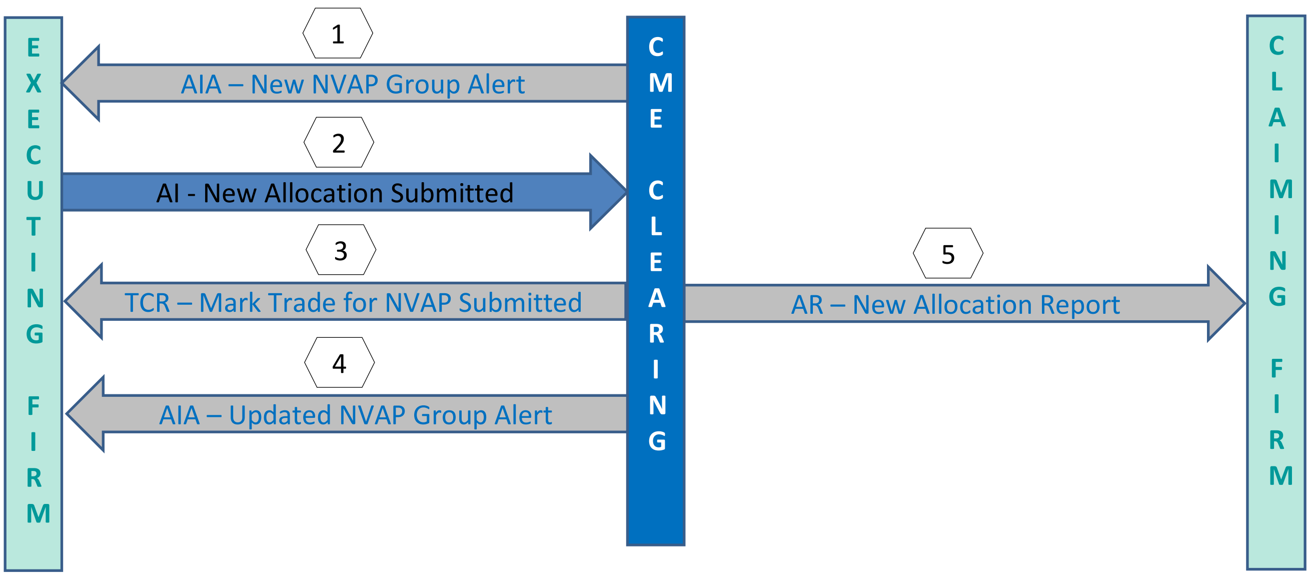


2.3 Executing Firm Creates Allocation from NVAP Group, Claiming Firm Receives Allocation

2.3.1 Message Flow

In this scenario, the Executing Firm has already created a Notional Value Average Price Group.

1. CME Clearing sends a New Notional Value Average Pricing Group message to the Executing Firm via Allocation Instruction Alert Message.
2. The Executing Firm submits an Allocation Request via Allocation Instruction Message.
3. CME Clearing acknowledges the allocation request to the Executing Firm via Allocation Report Message.
4. CME Clearing sends an updated NVAP Group message to the Executing Firm via Allocation Instruction Alert Message.
5. CME Clearing notifies the Claiming Firm of new Allocation via Allocation Report Message.

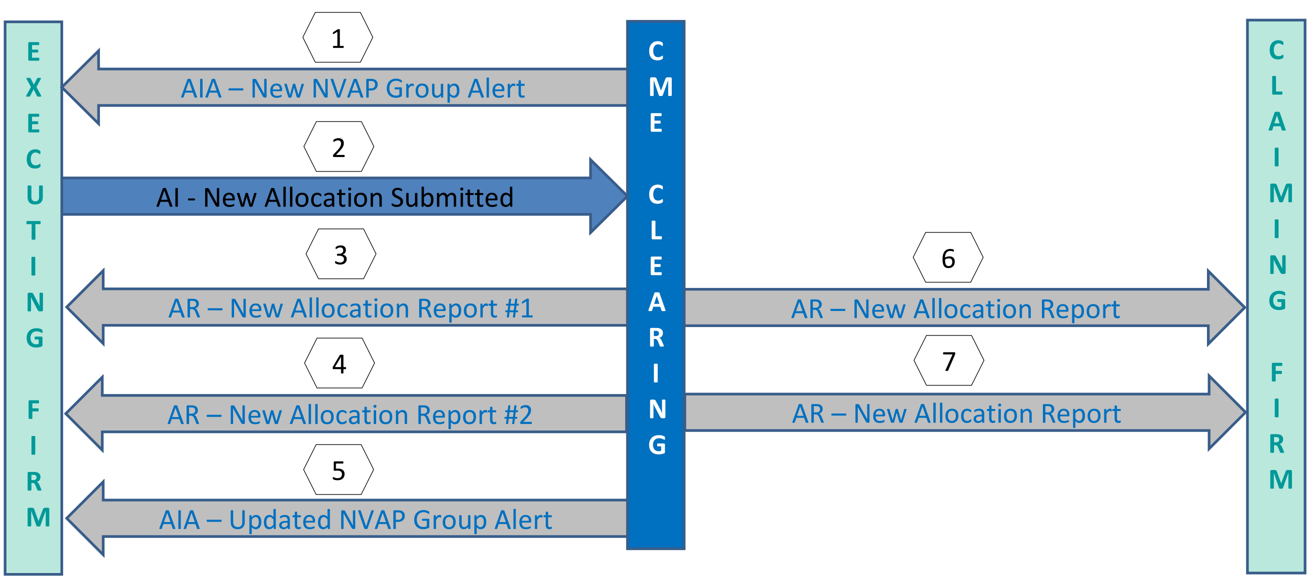


2.4 *Executing Firm Creates Multiple Allocations from NVAP Group with Single Request, Claiming Firm Receives Allocations*

2.4.1 Message Flow

In this scenario, the Executing Firm has already created a Notional Value Average Price Group.

1. CME Clearing sends a New Notional Value Average Pricing Group message to the Executing Firm via Allocation Instruction Alert Message.
2. The Executing Firm submits an Allocation Request, with TWO Alloc Blocks, via Allocation Instruction Message.
3. CME Clearing acknowledges the allocation request to the Executing Firm via Allocation Report Message, for Allocation #1.
4. CME Clearing acknowledges the allocation request to the Executing Firm via Allocation Report Message, for Allocation #2.
5. CME Clearing sends an updated NVAP Group message to the Executing Firm via Allocation Instruction Alert Message.
6. CME Clearing notifies the Claiming Firm of new Allocation via Allocation Report Message, for Allocation #1.
7. CME Clearing notifies the Claiming Firm of new Allocation via Allocation Report Message, for Allocation #2.



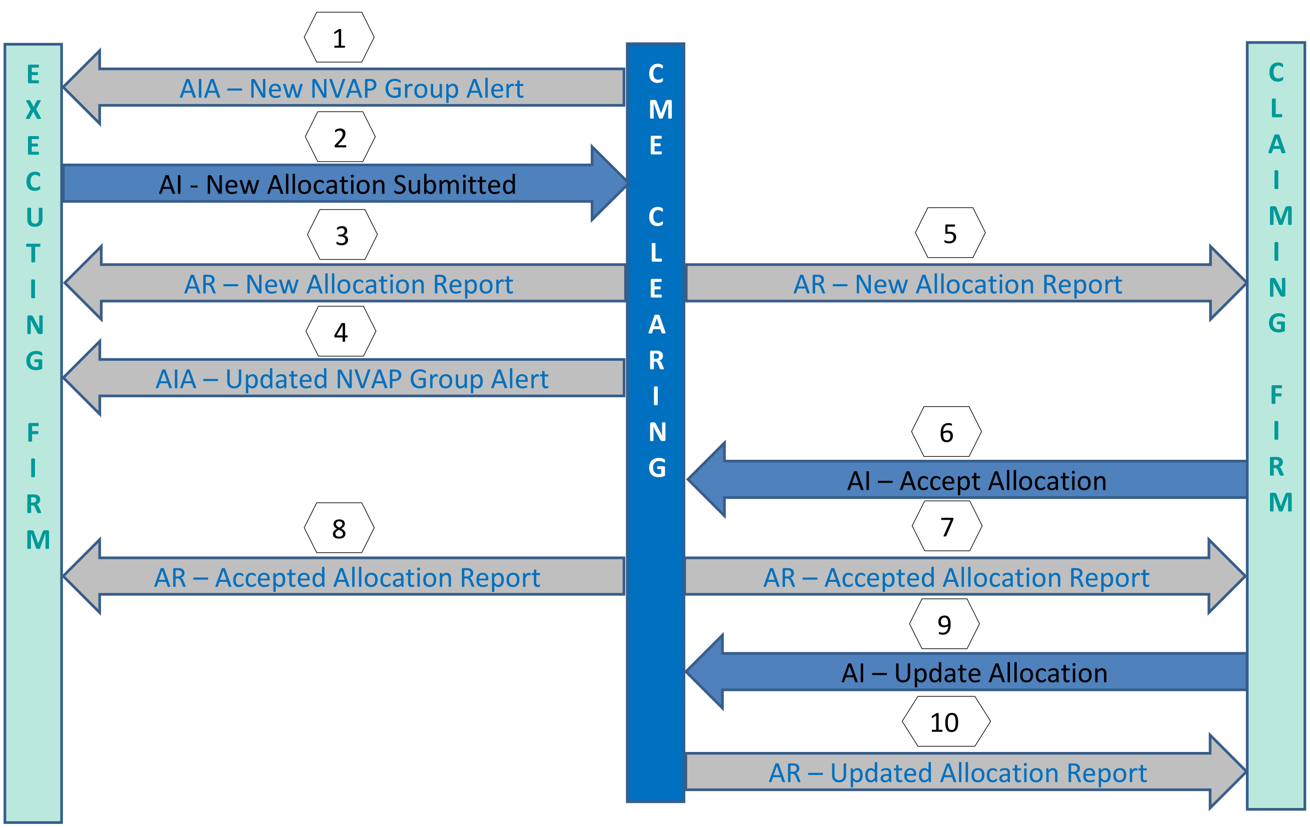
2.5 Claiming Firm Accepts Allocation Then Updates Claimed Allocation

2.5.1 Message Flow

In this scenario, the Executing Firm has already created a Notional Value Average Price Group.

1. CME Clearing sends a New Notional Value Average Pricing Group message to the Executing Firm via Allocation Instruction Alert Message.
2. The Executing Firm submits an Allocation Request via Allocation Instruction Message.
3. CME Clearing acknowledges the allocation request to the Executing Firm via Allocation Report Message.
4. CME Clearing sends an updated NVAP Group message to the Executing Firm via Allocation Instruction Alert Message.
5. CME Clearing notifies the Claiming Firm of new Allocation via Allocation Report Message.
6. The Claiming Firm Accepts the Allocation via Allocation Instruction Message.
7. CME Clearing sends an Allocation Accept message to the Claiming Firm via Allocation Report Message.
8. CME Clearing sends an Allocation Accept message to the Executing Firm via Allocation Report Message.
9. The Claiming Firm Updates the Allocation via Allocation Instruction Message.
10. CME Clearing sends an Allocation Update message to the Claiming Firm via Allocation Report Message.

NOTE: The Executing Firm is not notified of the update.



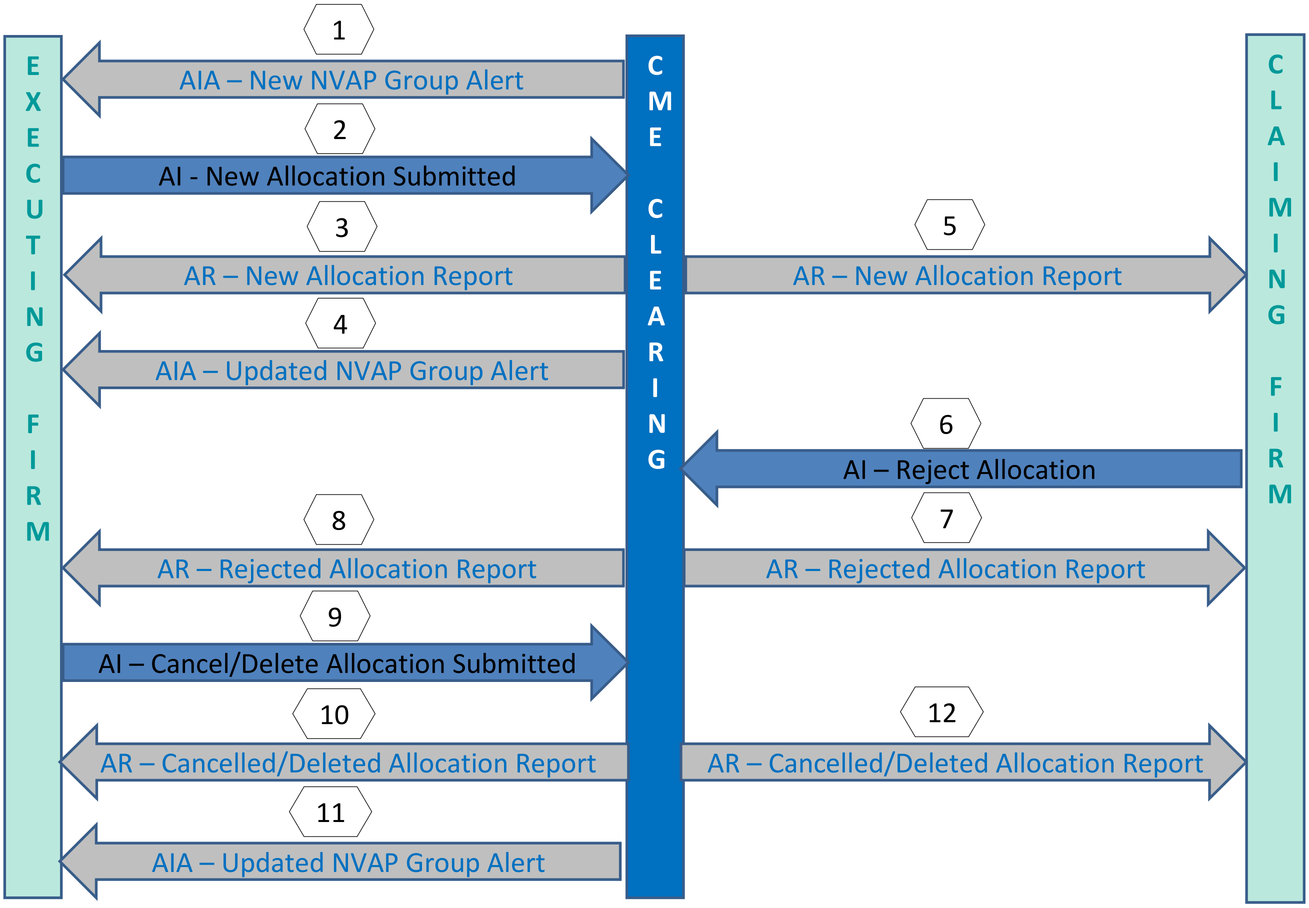
2.6 Claiming Firm Rejects Allocation, Executing Firm Cancels (Deletes) Allocation

2.6.1 Message Flow

In this scenario, the Executing Firm has already created a Notional Value Average Price Group.

1. CME Clearing sends a New Notional Value Average Pricing Group message to the Executing Firm via Allocation Instruction Alert Message.
2. The Executing Firm submits an Allocation Request via Allocation Instruction Message.
3. CME Clearing sends a New Allocation message to the Executing Firm via Allocation Report Message.
4. CME Clearing sends an updated NVAP Group message to the Executing Firm via Allocation Instruction Alert Message.
5. CME Clearing notifies the Claiming Firm of new Allocation via Allocation Report Message.
6. The Claiming Firm Rejects the Allocation via Allocation Instruction Message.
7. CME Clearing sends an Allocation Reject message to the Claiming Firm via Allocation Report Message.
8. CME Clearing sends an Allocation Reject message to the Executing Firm via Allocation Report Message.
9. The Executing Firm Cancels (Deletes) the Allocation via Allocation Instruction Message.
10. CME Clearing sends an Allocation Cancel (Delete) message to the Executing Firm via Allocation Report Message.
11. CME Clearing sends an updated NVAP Group message to the Executing Firm via Allocation Instruction Alert Message.
12. CME Clearing sends an Allocation Cancel (Delete) message to the Claiming Firm via Allocation Report Message.

NOTE: The Claiming Firm can still accept an Allocation in Rejected status until the Executing Firm cancels (deletes) it.



EXECUTING FIRM
CME CLEARING
CLAIMING FIRM
1
AIA – New NVAP Group Alert
2
AI - New Allocation Submitted
3
AR – New Allocation Report
5
AR – New Allocation Report
4
AIA – Updated NVAP Group Alert
6
AI – Reject Allocation
8
AR – Rejected Allocation Report
7
AR – Rejected Allocation Report
9
AI – Cancel/Delete Allocation Submitted
10
AR – Cancelled/Deleted Allocation Report
12
AR – Cancelled/Deleted Allocation Report
11
AIA – Updated NVAP Group Alert

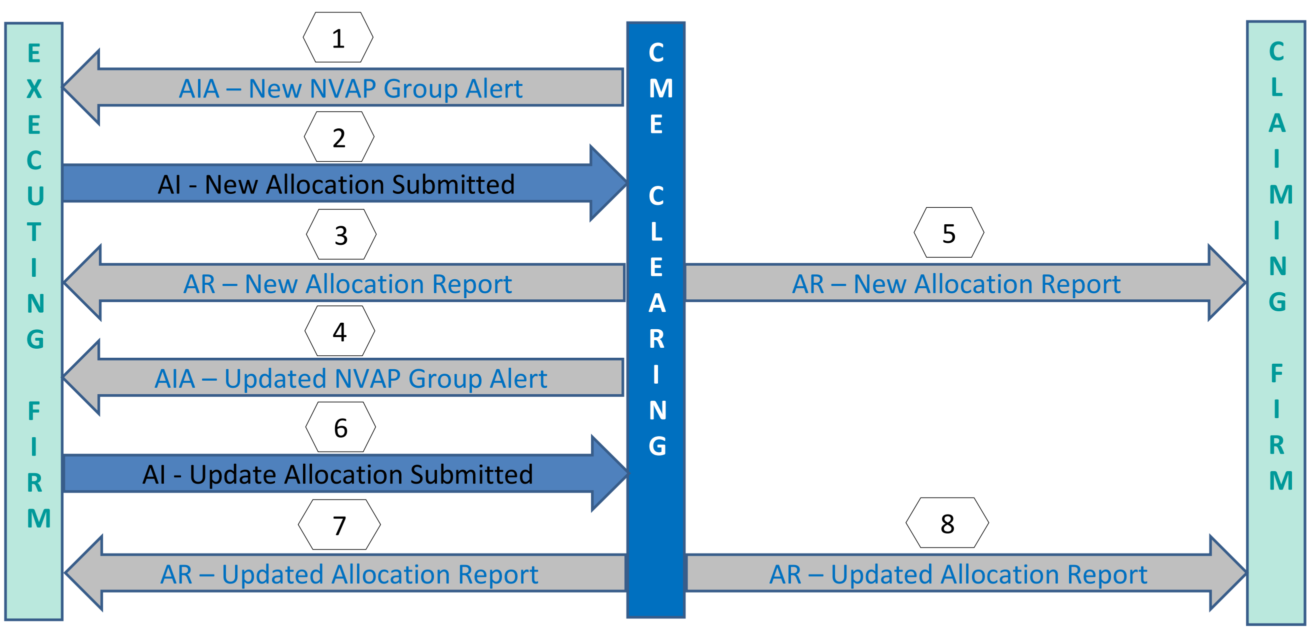
2.7 *Executing Firm Updates Existing Allocation (Pre-Claim)*

2.7.1 Message Flow

In this scenario, the Executing Firm has already created a Notional Value Average Price Group.

1. CME Clearing sends a New Notional Value Average Pricing Group message to the Executing Firm via Allocation Instruction Alert Message.
2. The Executing Firm submits an Allocation Request via Allocation Instruction Message.
3. CME Clearing sends a New Allocation message to the Executing Firm via Allocation Report Message.
4. CME Clearing sends an updated NVAP Group message to the Executing Firm via Allocation Instruction Alert Message.
5. CME Clearing notifies the Claiming Firm of new Allocation via Allocation Report Message.
6. The Executing Firm Updates the Allocation via Allocation Instruction Message.
7. CME Clearing sends an Allocation Update message to the Executing Firm via Allocation Report Message.
8. CME Clearing sends an Allocation Update message to the Claiming Firm via Allocation Report Message.

NOTE: If the update affects the notional of the allocation, an updated NVAP Group message will also be created.



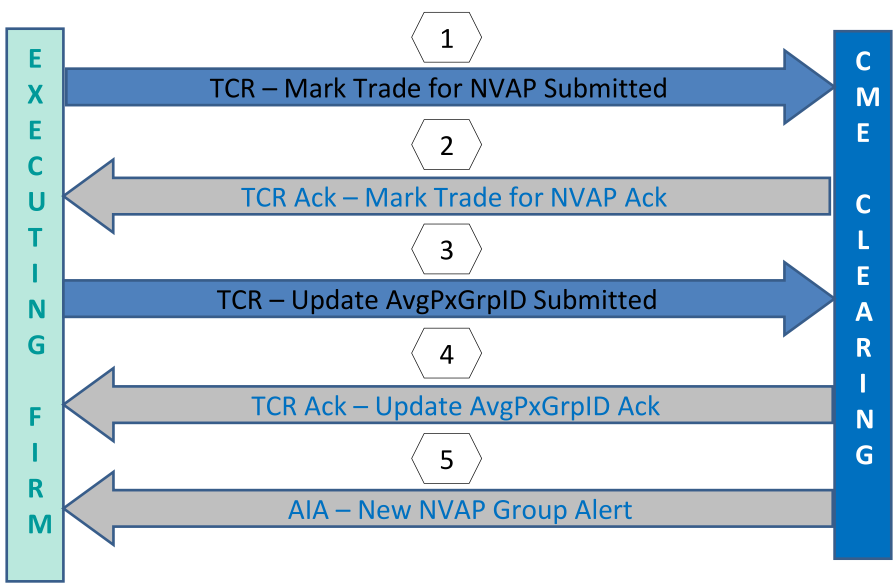
2.8 *Executing Firm Updates Average Price Group ID on Existing Trade, New NVAP Group is Created*

2.8.1 Message Flow

In this scenario, the Executing Firm has already created a Notional Value Average Price Group. In step 1, this trade is marked for an existing NVAP Group.

1. The Executing Firm Marks an existing trade for NVAP via Trade Capture Report Message.
2. CME Clearing sends a Trade Update message to the Executing Firm via Trade Capture Report Acknowledgement Message.
3. The Executing Firm Updates the Average Price Group ID of the same trade via Trade Capture Report Message.
4. CME Clearing sends a Trade Update message to the Executing Firm via Trade Capture Report Acknowledgement Message.
5. CME Clearing sends a New Notional Value Average Pricing Group message to the Executing Firm via Allocation Instruction Alert Message.

NOTE: In this example, the new Average Price Group ID in step 3 had never been used before, and therefore created a new NVAP Group, which resulted in an New Notional Value Average Pricing Group message.

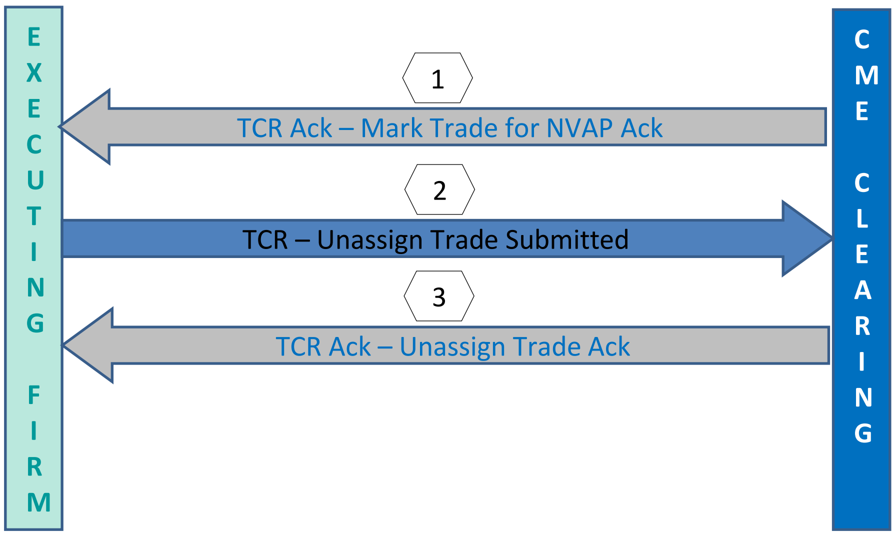


2.9 Executing Firm Unassigns Trade From NVAP

2.9.1 Message Flow

In this scenario, the Executing Firm has previously marked a trade for NVAP and assigned into a specific Notional Value Average Price Group. The Executing Firm now unassigns that trade from that Notional Value Average Price Group.

1. CME Clearing sends a Trade Update message to the Executing Firm via Trade Capture Report Acknowledgement Message.
2. The Executing Firm Unassigns the same trade via Trade Capture Report Message.
3. CME Clearing sends a Trade Update message to the Executing Firm via Trade Capture Report Acknowledgement Message.



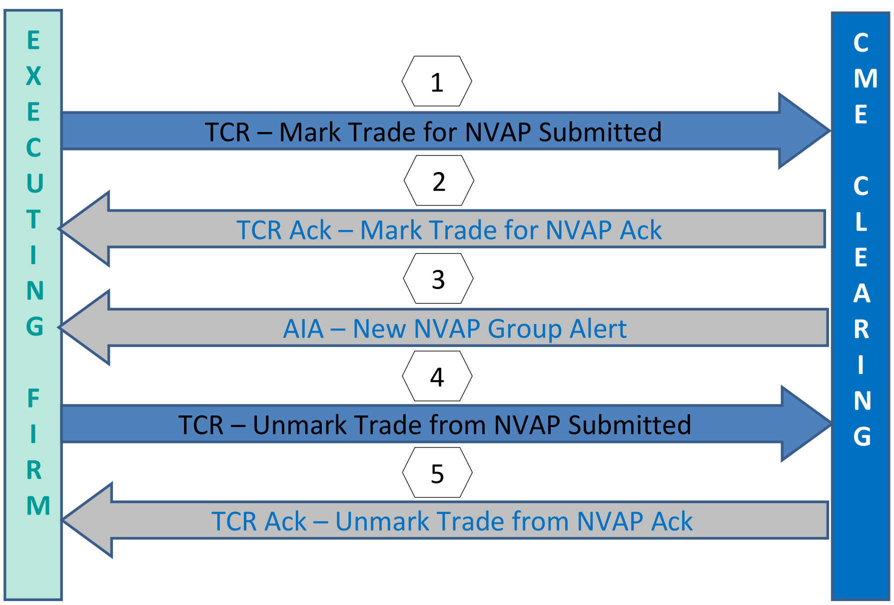
2.10 *Executing Firm Unmarks Trade From NVAP*

2.10.1 Message Flow

In this scenario, the Executing Firm marking this trade for NVAP creates a new group. It is the only trade in the group.

1. The Executing Firm Marks an existing trade for NVAP via Trade Capture Report Message.
2. CME Clearing sends a Trade Update message to the Executing Firm via Trade Capture Report Acknowledgement Message.
3. CME Clearing sends a New Notional Value Average Pricing Group message to the Executing Firm via Allocation Instruction Alert Message.
4. The Executing Firm Unmarks the same trade from NVAP via Trade Capture Report Message.
5. CME Clearing sends a Trade Update message to the Executing Firm via Trade Capture Report Acknowledgement Message.

*The Executing Firm would need to submit a Group Cancel request if they wanted to delete the group.



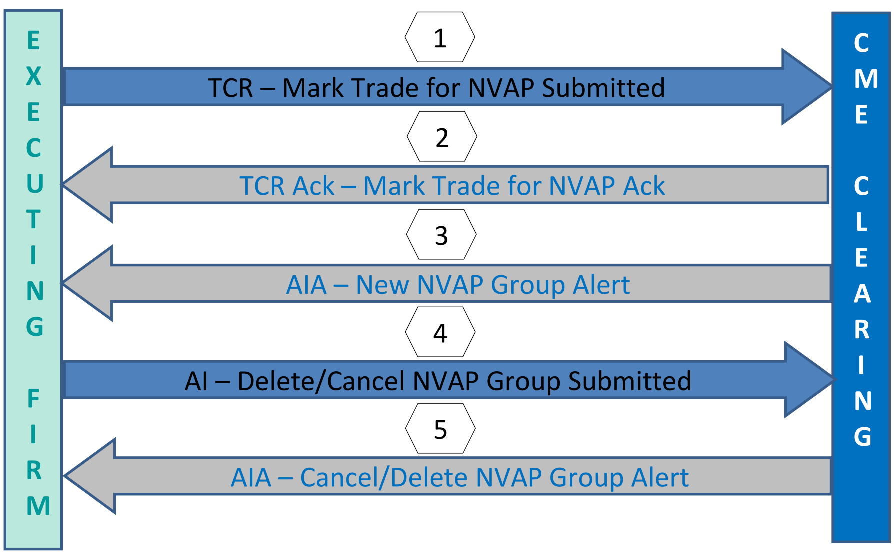
2.11 Executing Firm Cancels NVAP Group, Trade(s) Unmarked from NVAP Group

2.11.1 Message Flow

In this scenario, the Executing Firm marking this trade for NVAP creates a new group. The Executing Firm then Cancels (Deletes) the NVAP Group, which unmarks all trades from the NVAP group. An NVAP Group can only be cancelled if there are no Claimed Allocations from the group. Any Pending Allocation would be Cancelled (Deleted) if the group were deleted.

1. The Executing Firm Marks an existing trade for NVAP via Trade Capture Report Message.
2. CME Clearing sends a Trade Update message to the Executing Firm via Trade Capture Report Acknowledgement Message.
3. CME Clearing sends a New Notional Value Average Pricing Group message to the Executing Firm via Allocation Instruction Alert Message.
4. The Executing Firm Cancels (Deletes) the NVAP Group via Allocation Instruction Message.
5. CME Clearing sends a Cancel (Delete) Notional Value Average Pricing Group message to the Executing Firm via Allocation Instruction Alert Message.

NOTE: All trades in this group will be unassigned from this group, but no TrdCaptRpt(Ack) will be sent. All claimed allocations, which were marked for re-allocation and were a part of the group, will be unmarked, but no AllocRpt messages will be sent.

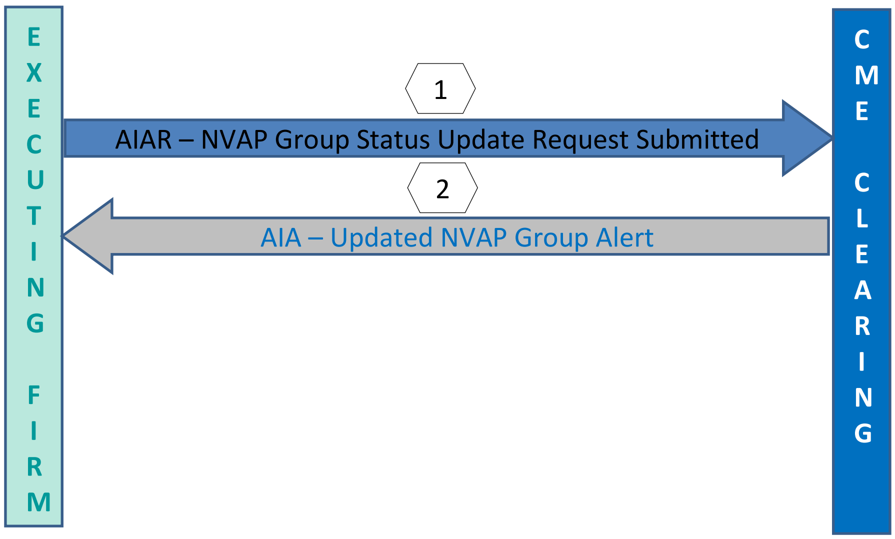


2.12 Executing Firm Submits Group Status Request

2.12.1 Message Flow

In this scenario, the Executing Firm has already created a Notional Value Average Price Group.

1. The Executing Firm submits an NVAP Group Status Update Request via Allocation Instruction Message.
2. CME Clearing sends an updated NVAP Group message to the Executing Firm via Allocation Instruction Alert Message.



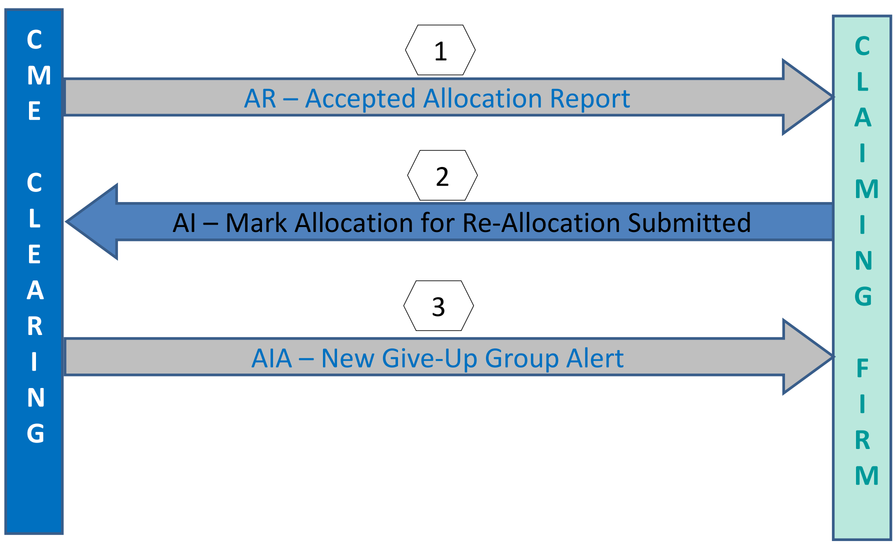
2.13 Claiming Firm Marks Claimed NVAP Allocation for Re-Allocation (Give-Up)

2.13.1 Message Flow

In this scenario, the Claiming Firm has already Accepted an NVAP Allocation.

1. CME Clearing sends an Allocation Accept message to the Claiming Firm via Allocation Report Message.
2. The Claiming Firm submits a Re-Allocation Request (Give-Up) via Allocation Instruction Message.
3. CME Clearing sends a New Regular Allocation (Give-Up) Group message to the Claiming (now Executing) Firm via Allocation Instruction Alert Message.

NOTE: CME will NOT send a TrdCaptRptAck message in response to the Re-Allocation (Give-Up) request.



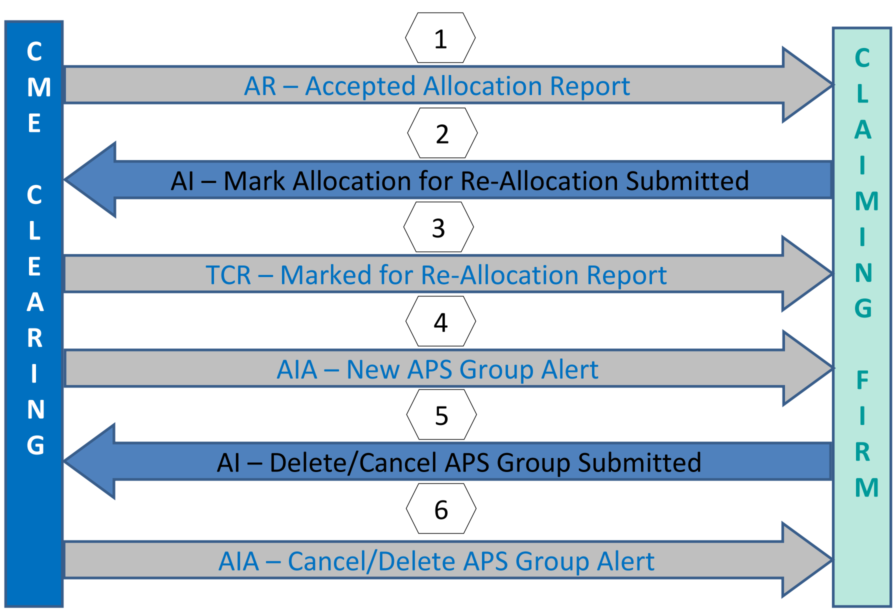
2.14 Claiming Firm Marks Claimed NVAP Allocation for Re-Allocation (APS), Then Cancels (Deletes) APS Group, Which Unmarks Claimed NVAP Allocation From Re-Allocation

2.14.1 Message Flow

In this scenario, the Claiming Firm has already Accepted an NVAP Allocation.

1. CME Clearing sends an Allocation Accept message to the Claiming Firm via Allocation Report Message.
2. The Claiming Firm submits a Re-Allocation Request (APS) via Allocation Instruction Message.
3. CME Clearing sends a Re-Allocation Confirmation to the Claiming (now Executing) Firm via Trade Capture Report Message.
4. CME Clearing sends a New APS Group message to the Claiming (now Executing) Firm via Allocation Instruction Alert Message.
5. The Claiming (now Executing) Firm Cancels (Deletes) the APS Group via Allocation Instruction Message.
6. CME Clearing sends a Cancel (Delete) APS Group message to the Claiming (now Executing) Firm via Allocation Instruction Alert Message.

NOTE: Currently, the only way to unmark a Claimed Allocation from Re-Allocation is to delete the group to which it belongs.
All trades in this group will be unassigned from this group, but no TrdCaptRpt(Ack) will be sent. All claimed allocations, which were marked for re-allocation and were a part of the group, will be unmarked, but no AllocRpt messages will be sent.



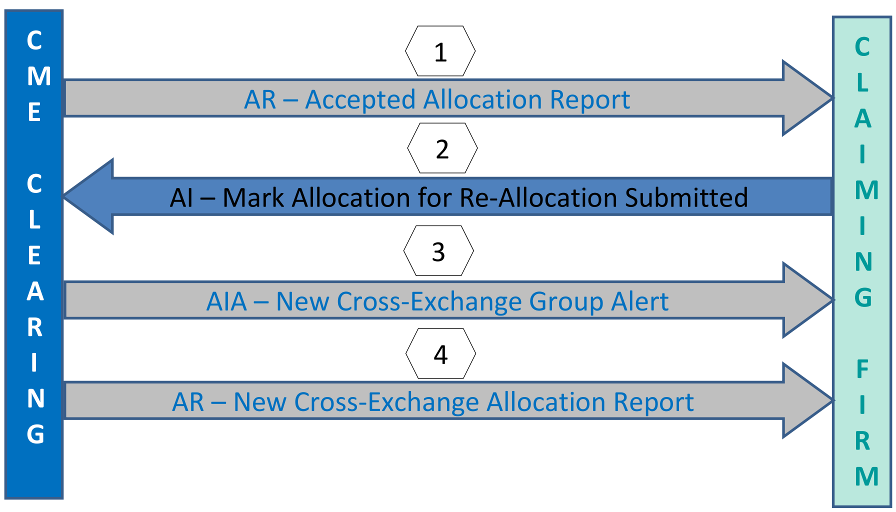
2.15 Claiming Firm Marks Claimed NVAP Allocation for Re-Allocation (Cross-Exchange)

2.15.1 Message Flow

In this scenario, the Claiming Firm has already Accepted an NVAP Allocation.

1. CME Clearing sends an Allocation Accept message to the Claiming Firm via Allocation Report Message.
2. The Claiming Firm submits a Re-Allocation Request (Cross-Exchange) via Allocation Instruction Message, including Allocation information.
3. CME Clearing sends a New Regular Allocation (Cross-Exchange) Group message to the Claiming (now Executing) Firm via Allocation Instruction Alert Message.
4. CME Clearing acknowledges the Cross-Exchange allocation request to the Claiming (now Executing) Firm via Allocation Report Message.

NOTE: CME will NOT send a TrdCaptRptAck message in response to the Re-Allocation (Cross-Exchange) request.



2.16 Claiming Firm Marks Claimed Give-Up Allocation for Re-Allocation (NVAP), Then Cancels (Deletes) NVAP Group, Which Unmarks Claimed Give-Up Allocation From Re-Allocation

2.16.1 Message Flow

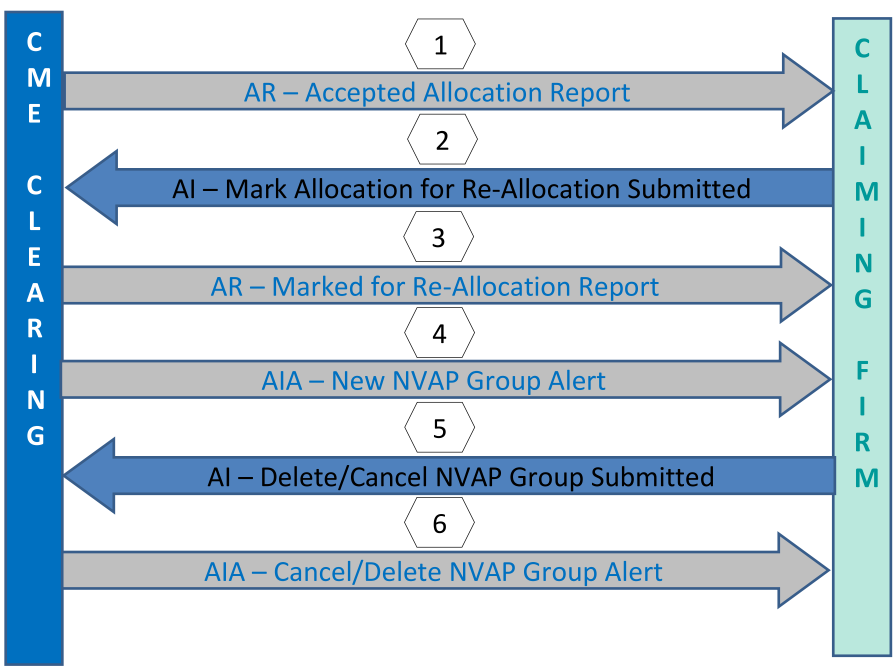
In this scenario, the Claiming Firm has just Accepted a Give-Up Allocation.

1. CME Clearing sends an Allocation Accept message to the Claiming Firm via Allocation Report Message.
2. The Claiming Firm submits a Re-Allocation Request (NVAP) via Allocation Instruction Message.
3. CME Clearing sends a Re-Allocation Confirmation to the Claiming (now Executing) Firm via Allocation Report Message.
4. CME Clearing sends a New Notional Value Average Pricing Group message to the Claiming (now Executing) Firm via Allocation Instruction Alert Message.
5. The Claiming (now Executing) Firm Cancels (Deletes) the NVAP Group via Allocation Instruction Message.
6. CME Clearing sends a Cancel (Delete) Notional Value Average Pricing Group message to the Claiming (now Executing) Firm via Allocation Instruction Alert Message.

NOTE: If a Claimed Allocation is added to an existing NVAP Group, an NVAP Group message is not sent.

All trades in this group will be unassigned from this group, but no TrdCaptRpt(Ack) will be sent. All claimed allocations, which were marked for re-allocation and were a part of the group, will be unmarked, but no AllocRpt messages will be sent.

Any claimed allocation can be marked for NVAP as long as it does not include a Residual Amount (CRES) greater than 0.00.

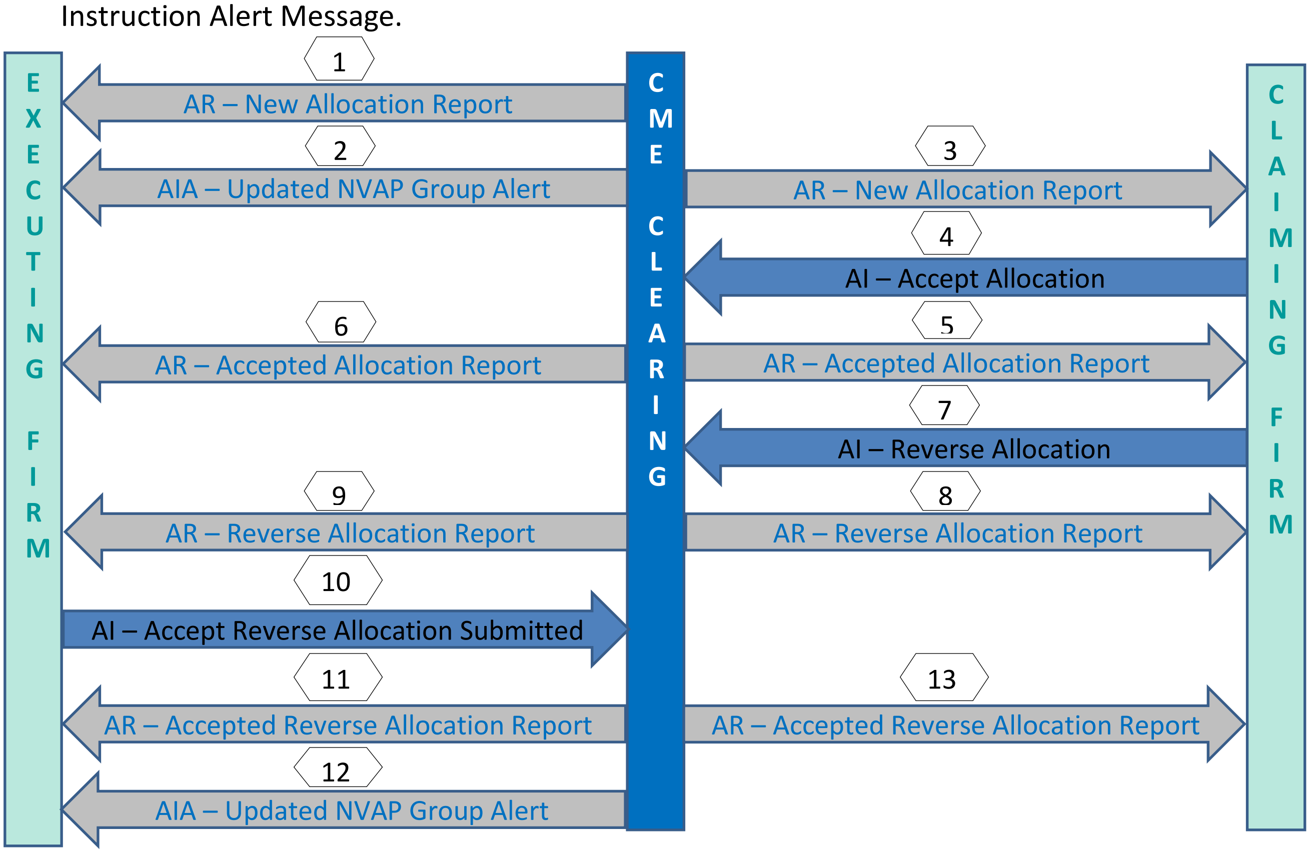


2.17 Claiming Firm Accepts Allocation Then Reverses Claimed Allocation

2.17.1 Message Flow

In this scenario, the Executing Firm has already created a Notional Value Average Price Group, and just created an Allocation for the Claiming Firm.

1. CME Clearing acknowledges the allocation request to the Executing Firm via Allocation Report Message.
2. CME Clearing sends an updated NVAP Group message to the Executing Firm via Allocation Instruction Alert Message.
3. CME Clearing notifies the Claiming Firm of new Allocation via Allocation Report Message.
4. The Claiming Firm Accepts the Allocation via Allocation Instruction Message.
5. CME Clearing sends an Allocation Accept message to the Claiming Firm via Allocation Report Message.
6. CME Clearing sends an Allocation Accept message to the Executing Firm via Allocation Report Message.
7. The Claiming Firm Reverses the Allocation via Allocation Instruction Message.
8. CME Clearing sends an Allocation Reverse message to the Claiming Firm via Allocation Report Message.
9. CME Clearing sends an Allocation Reverse message to the Executing Firm via Allocation Report Message.
10. The Executing Firm Accepts the Allocation Reversal via Allocation Instruction Message.
11. CME Clearing sends an Allocation Reversal Accept message to the Executing Firm via Allocation Report Message.
12. CME Clearing sends an Allocation Reversal Accept message to the Claiming Firm via Allocation Report Message.
13. CME Clearing sends an updated NVAP Group message to the Executing Firm via Allocation Instruction Alert Message.

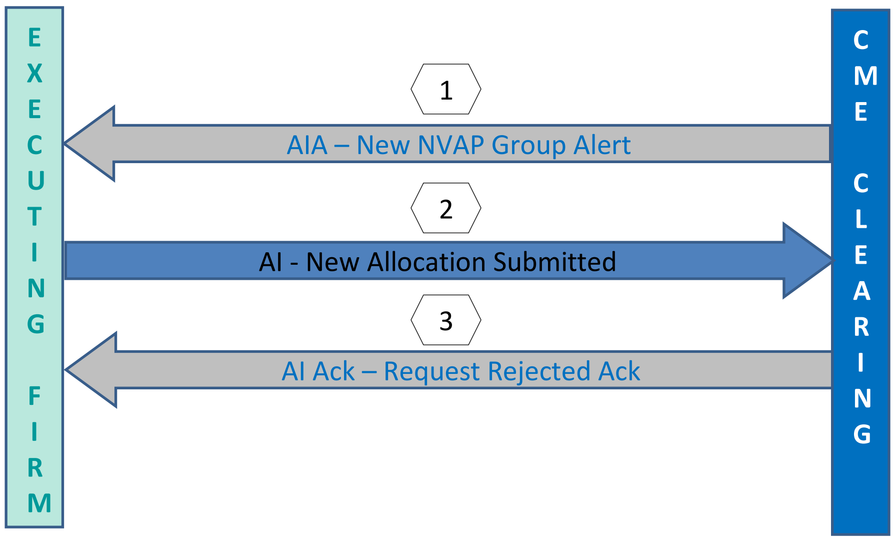


2.18 CME Clearing Rejects Allocation Request from Executing Firm

2.18.1 Message Flow

In this scenario, the Executing Firm has already created a Notional Value Average Price Group.

1. CME Clearing sends a New Notional Value Average Pricing Group message to the Executing Firm via Allocation Instruction Alert Message.
2. The Executing Firm submits an Allocation Request via Allocation Instruction Message.
3. CME Clearing sends a Request Rejected Notification to the Executing Firm via Allocation Instruction Acknowledgement Message.

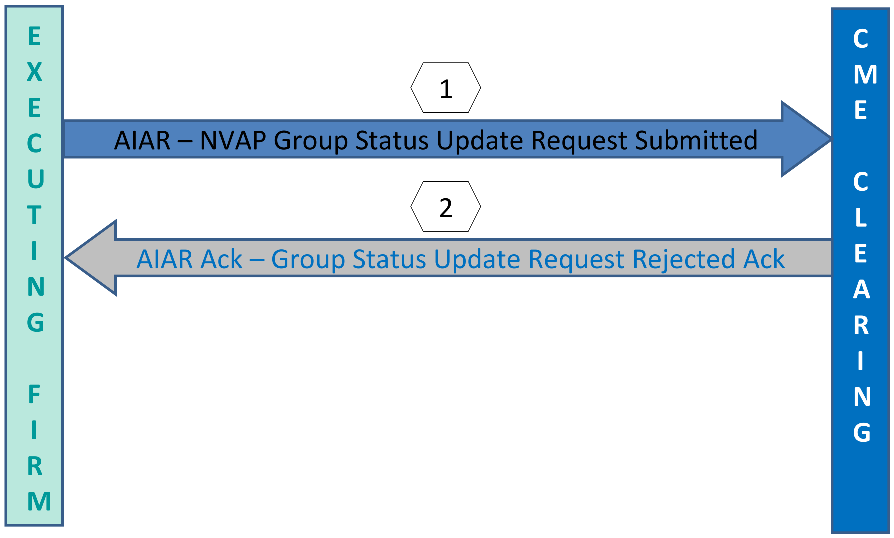


2.19 CME Clearing Rejects Allocation Request from Executing Firm

2.19.1 Message Flow

In this scenario, the Executing Firm has already created a Notional Value Average Price Group. They now are requesting an NVAP Group Status Update.

1. The Executing Firm submits an NVAP Group Status Update Request via Allocation Instruction Message.
2. CME Clearing sends a Group Status Update Request Rejected Notification to the Executing Firm via Allocation Instruction Acknowledgement Message.



3 Message Samples

This section includes message samples for the following trade scenarios:

- [3.1] Executing Firm Marks Existing Trade For NVAP, NVAP Group Is Created [CBT Future]
  - [3.1.1] Executing Firm Marks Existing Trade for NVAP
  - [3.1.2] Update Trade Acknowledgement to Executing Firm
  - [3.1.3] New NVAP Group Message to Executing Firm
- [3.2] Executing Firm Adds Pit Trade, Pre-marked For NVAP, NVAP Group Is Created [CME Option]
  - [3.2.1] Executing Firm Adds Trade, Pre-marked for NVAP
  - [3.2.2] Update Trade Acknowledgement to Executing Firm, Pending Grouping
  - [3.2.3] Update Trade Acknowledgement to Executing Firm, Grouped
  - [3.2.4] New NVAP Group Message to Executing Firm
- [3.3] Executing Firm Creates Allocation from NVAP Group, Claiming Firm Receives Allocation [NYMEX Option]
  - [3.3.1] New NVAP Group Message to Executing Firm
  - [3.3.2] New Allocation Request from Executing Firm
  - [3.2.3] New Allocation Confirmation to Executing Firm
  - [3.2.4] NVAP Group Update Message to Executing Firm
  - [3.2.5] New Allocation Alert to Claiming Firm
- [3.4] Executing Firm Creates Multiple Allocations from NVAP Group with Single Request, Claiming Firm Receives Allocations [CME Future]
  - [3.4.1] New NVAP Group Message to Executing Firm
  - [3.4.2] New Allocation Request from Executing Firm, With Multiple Allocation Blocks
  - [3.4.3] New Allocation Confirmation to Executing Firm, For Allocation #1
  - [3.4.4] New Allocation Confirmation to Executing Firm, For Allocation #2
  - [3.4.5] NVAP Group Update Message to Executing Firm
  - [3.4.6] New Allocation Alert to Claiming Firm, For Allocation #1
  - [3.4.7] New Allocation Alert to Claiming Firm, For Allocation #2
- [3.5] Claiming Firm Accepts Allocation Then Updates Claimed Allocation [CME Future]
  - [3.5.1] New NVAP Group Message to Executing Firm
  - [3.5.2] New Allocation Request from Executing Firm
  - [3.5.3] New Allocation Confirmation to Executing Firm
  - [3.5.4] NVAP Group Update Message to Executing Firm
  - [3.5.5] New Allocation Alert to Claiming Firm
  - [3.5.6] Accept Allocation from Claiming Firm
  - [3.5.7] Accept Allocation Acknowledgement to Claiming Firm
  - [3.5.8] Accept Allocation Alert to Executing Firm
  - [3.5.9] Update Allocation from Claiming Firm
  - [3.5.10] Update Allocation Acknowledgement to Claiming Firm
- [3.6] Claiming Firm Rejects Allocation, Executing Firm Cancels (Deletes) Allocation [CBT Option]
  - [3.6.1] New NVAP Group Message to Executing Firm
  - [3.6.2] New Allocation Request from Executing Firm
  - [3.6.3] New Allocation Confirmation to Executing Firm
  - [3.6.4] NVAP Group Update Message to Executing Firm
  - [3.6.5] New Allocation Alert to Claiming Firm
  - [3.6.6] Reject Allocation from Claiming Firm
  - [3.6.7] Reject Allocation Acknowledgement to Claiming Firm
  - [3.6.8] Reject Allocation Alert to Executing Firm
  - [3.6.9] Cancel (Delete) Allocation from Executing Firm

- [3.6.10] Cancel (Delete) Allocation Acknowledgement to Executing Firm
- [3.6.11] NVAP Group Update Message to Executing Firm
- [3.6.12] Cancel (Delete) Allocation Alert to Claiming Firm
- [3.7] Executing Firm Updates Existing Allocation (Pre-Claim) [COMEX Future]
  - [3.7.1] New NVAP Group Message to Executing Firm
  - [3.7.2] New Allocation Request from Executing Firm
  - [3.7.3] New Allocation Confirmation to Executing Firm
  - [3.7.4] NVAP Group Update Message to Executing Firm
  - [3.7.5] New Allocation Alert to Claiming Firm
  - [3.7.6] Update Allocation from Executing Firm
  - [3.7.7] Update Allocation Acknowledgement to Executing Firm
  - [3.7.8] Update Allocation Alert to Claiming Firm
- [3.8] Executing Firm Updates Average Price Group ID on Existing Trade, New NVAP Group is Created [CME Option]
  - [3.8.1] Executing Firm Marks Existing Trade for Existing NVAP Group
  - [3.8.2] Update Trade Acknowledgement to Executing Firm
  - [3.8.3] Executing Firm Updates Average Price Group ID on Trade, Which Creates New NVAP Group
  - [3.8.4] Update Trade Acknowledgement to Executing Firm
  - [3.8.5] New NVAP Group Message to Executing Firm
- [3.9] Executing Firm Unassigns Trade [CBT Future]
  - [3.9.1] Update Trade Acknowledgement to Executing Firm
  - [3.9.2] Executing Firm Unassigns Trade
  - [3.9.3] Update Trade Acknowledgement to Executing Firm
- [3.10] Executing Firm Unmarks Trade From NVAP [NYMEX Future]
  - [3.10.1] Executing Firm Marks Existing Trade for NVAP
  - [3.10.2] Update Trade Acknowledgement to Executing Firm
  - [3.10.3] New NVAP Group Message to Executing Firm
  - [3.10.4] Executing Firm Unmarks Trade From NVAP
  - [3.10.5] Update Trade Acknowledgement to Executing Firm
- [3.11] Executing Firm Cancels NVAP Group, Trade(s) Unmarked from NVAP Group [COMEX Option]
  - [3.11.1] Executing Firm Marks Existing Trade for NVAP
  - [3.11.2] Update Trade Acknowledgement to Executing Firm
  - [3.11.3] New NVAP Group Message to Executing Firm
  - [3.11.4] Executing Firm Cancels NVAP Group
  - [3.11.5] Cancel NVAP Group Message to Executing Firm
  - [3.11.6] Update Trade Acknowledgement to Executing Firm
- [3.12] Executing Firm Submits Group Status Request [CME Future]
  - [3.12.1] Group Status Request from Executing Firm
  - [3.12.2] NVAP Group Update Message to Executing Firm
- [3.13] Claiming Firm Marks Claimed NVAP Allocation for Re-Allocation (Give-Up) [NYMEX Future]
  - [3.13.1] Accept Allocation Acknowledgement to Claiming Firm
  - [3.13.2] Re-Allocate Allocation (Give-Up) from Claiming Firm
  - [3.13.3] New Give-Up Group Message to Claiming (Now Executing) Firm
- [3.14] Claiming Firm Marks Claimed NVAP Allocation for Re-Allocation (APS), Then Cancels (Deletes) APS Group, Which Unmarks Claimed NVAP Allocation From Re-Allocation [CME Option]
  - [3.14.1] Accept Allocation Acknowledgement to Claiming Firm
  - [3.14.2] Re-Allocate Allocation (APS) from Claiming Firm
  - [3.14.3] Re-Allocate Allocation Acknowledgement to Claiming (Now Executing) Firm
  - [3.14.4] New APS Group Message to Claiming (Now Executing) Firm

- [3.14.5] Claiming (Now Executing) Firm Cancels APS Group
- [3.14.6] Cancel APS Group Message to Claiming (Now Executing) Firm

- [3.15] Claiming Firm Marks Claimed NVAP Allocation for Re-Allocation (Cross-Exchange) [CME Future]
  - [3.15.1] Accept Allocation Acknowledgement to Claiming Firm
  - [3.15.2] Re-Allocate Allocation (Cross-Exchange) from Claiming Firm
  - [3.15.3] New Cross-Exchange Group Message to Claiming (Now Executing) Firm
  - [3.15.4] New Cross-Exchange Allocation Confirmation to Claiming (Now Executing) Firm
- [3.16] Claiming Firm Marks Claimed Give-Up Allocation for Re-Allocation (NVAP), Then Cancels (Deletes) NVAP Group, Which Unmarks Claimed Give-Up Allocation From Re-Allocation [COMEX Future]
  - [3.16.1] Accept Allocation Acknowledgement to Claiming Firm
  - [3.16.2] Re-Allocate Allocation (NVAP) from Claiming Firm
  - [3.16.3] Re-Allocate Allocation Acknowledgement to Claiming (Now Executing) Firm
  - [3.16.4] New NVAP Group Message to Claiming (Now Executing) Firm
  - [3.16.5] Claiming (Now Executing) Firm Cancels NVAP Group
  - [3.16.6] Cancel NVAP Group Message to Claiming (Now Executing) Firm
  - [3.16.7] Update Allocation Alert to Claiming Firm
- [3.17] Claiming Firm Accepts Allocation Then Reverses Claimed Allocation [CME Future]
  - [3.17.1] New Allocation Confirmation to Executing Firm
  - [3.17.2] NVAP Group Update Message to Executing Firm
  - [3.17.3] New Allocation Alert to Claiming Firm
  - [3.17.4] Accept Allocation from Claiming Firm
  - [3.17.5] Accept Allocation Acknowledgement to Claiming Firm
  - [3.17.6] Accept Allocation Alert to Executing Firm
  - [3.17.7] Reverse Allocation from Claiming Firm
  - [3.17.8] Reverse Allocation Acknowledgement to Claiming Firm
  - [3.17.9] Reverse Allocation Alert to Executing Firm
  - [3.17.10] Accept Reverse Allocation From Executing Firm
  - [3.17.11] Accept Reverse Allocation Acknowledgement to Executing Firm
  - [3.17.12] NVAP Group Update Message to Executing Firm
  - [3.17.13] Accept Reverse Allocation Alert to Claiming Firm
- [3.18] CME Clearing Rejects Allocation Request from Executing Firm [CBT Future]
  - [3.18.1] New NVAP Group Message to Executing Firm
  - [3.18.2] New Allocation Request from Executing Firm
  - [3.18.3] Reject Allocation Message from CME Clearing
- [3.19] CME Clearing Rejects Group Status Request From Executing Firm [DME Future]
  - [3.19.1] Group Status Request from Executing Firm
  - [3.19.2] Reject Group Status Request Message from CME Clearing
- [3.20] Executing Firm Creates Allocation from NVAP Group Using Same-CMF Auto-Accept Flag, Executing and Claiming Firms Receive Claimed Allocation [CBT Option]
  - [3.20.1] New NVAP Group Message to Executing Firm
  - [3.20.2] New Allocation Request from Executing Firm, Using Same-CMF Auto-Accept Flag
  - [3.20.3] New Auto-Accepted Allocation Confirmation to Executing Firm
  - [3.20.4] NVAP Group Update Message to Executing Firm
  - [3.20.5] New Auto-Accepted Allocation Alert to Claiming Firm

3.1 Executing Firm Marks Existing Trade For NVAP, NVAP Group Is Created

3.1.1 Executing Firm Marks Existing Trade for NVAP

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TrdID="100001"	Firm Trade ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	TrdDt="2017-08-10"	Trade Date.
9	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
10	LastQty="10"	Trade Quantity.
11	LastPx="9.7925"	Trade Price.
12	TxnTm="2017-08-15T14:10:41-05:00">	Transaction Time.
13	<Hdr	
14	SID="010"	Sender. (TMF or CME)
15	TID="CME"	Recipient. (TMF or CME)
16	SSub="CME"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
17	<Instrmt	
18	ID="S"	Product Code.
19	SecTyp="FUT"	Product Type.
20	MMY="201811"	Period Code.
21	Exch="CBT"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
22	<RptSide	
23	Side="2"	Trade Side. 1=Buy, 2=Sell
24	ClOrdID="ORDER1"	Client Order ID.
25	CustCpcty="4"	Customer Order Capacity (CTI).
26	OrdTyp="L"	Order Type.
27	SesSub="E"	Session Sub. E=Electronic
28	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
29	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
30	AvgPxGrpID="APS1">	Average Price Group ID. Assigned by firm
31	<Pty ID="CME" R="21"/>	21=Clearing Organization.
32	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
33	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
34	<Pty ID="ACCOUNT1" R="24">	24=Customer Account.
35	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
36	</Pty>	
37	</RptSide>	
38	</TrdCaptRpt>	
39	</FIXML>	

3.1.2 Update Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="1547FB75489LAP0002DFC092555037"	Message ID.

5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	MtchID="15DCC3128DDLAP0003D101C"	Trade Match ID.
9	ExecID="06355620170809111757TN0063556"	Execution ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2017-08-10"	Trade Date.
12	BizDt="2017-08-10"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100001"	Firm Trade ID.
18	TrdID2="15DCC3128DDLAP0003D1020"	Secondary Trade ID.
19	LastQty="10"	Trade Quantity.
20	LastPx="9.7925"	Trade Price.
21	TxnTm="2017-08-15T14:10:41-05:00"	Transaction Time.
22	SettlDt="2018-11-16"	Settlement Date.
23	TrdHandlInst="0"	Type of Trading Model. 0=Trade Confirm Message
24	OrigTrdDt="2016-05-02"	Original Trade Date.
25	VenueTyp="E"	Venue Type. E=Electronic
26	VenuTyp="E">	Venue Type. E=Electronic
27	<Hdr	
28	Snt="2017-08-15T14:12:53-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="010"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CBT"/>	Recipient Firm Exchange.
33	<Instrmt	
34	Sym="ZSX8"	Product Symbol.
35	ID="S"	Product Code.
36	CFI="FCAPSX"	CFI code for the instrument.
37	SecTyp="FUT"	Product Type.
38	Src="H"	Security ID Source. H=Clearing House
39	MMY="20181100"	Period Code.
40	MatDt="2017-11-14"	Expiration Date.
41	Mult="5000"	Price Multiplier.
42	Exch="CBT"	Product Exchange.
43	PxQteCcy="USD"/>	Price Quote Currency.
44	<RptSide	
45	Side="2"	Trade Side. 1=Buy, 2=Sell
46	ClOrdID="ORDER1"	Client Order ID.
47	InptSrc="GBX"	Input Source. GBX=Globex
48	InptDev="API"	Input Device. API=Application Programming Interface.
49	CustCpcty="4"	Customer Order Capacity (CTI).
50	OrdTyp="L"	Order Type.
51	SesID="RTH"	Session ID.
52	SesSub="E"	Session Sub. E=Electronic
53	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
54	OrdID="517257"	Globex Order ID.
55	AgrsrInd="N"	Aggressor Indicator.
56	AvgPxGrpID="APS1"	Average Price Group ID. Assigned by firm
57	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
58	GrpAmt="97.925"	Notional Value of the trade.
59	GrpID="100002"	CME assigned allocation Group ID to which this trade is assigned.

60	GrpAcct="ACCOUNT1"	Customer Account of the Group to which the Trade is assigned.
61	GrpStat="0">	Trade status in relation to the group to which it is assigned. 0=Added for the first time, 2=Already in this group
62	<Pty ID="CME" R="21"/>	21=Clearing Organization.
63	<Pty ID="010" R="4"/>	4=Clearing Firm.
64	<Pty ID="CBT" R="22"/>	22=Exchange.
65	<Pty ID="010" R="1"/>	1=Executing Firm.
66	<Pty ID="ACCOUNT1" R="24">	24=Customer Account.
67	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
68	</Pty>	
69	<Pty ID="0A0L" R="12"/>	Executing Broker.
70	<Pty ID="010" R="38">	38=Position Account
71	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	<Pty ID="AUD_DLP" R="44"/>	Order Entry Operator ID.
74	<Pty ID="P90010" R="55"/>	Session ID.
75	<Pty ID="GG" R="54"/>	Sender Location.
76	<Pty ID="API" R="200"/>	200=Last Modify User
77	<RegTrdID ID="FECF154756A9A44LAP0002D12C"	Regulatory Trade ID (UTI/USI).
78	Src="1010000023"	USI Namespace.
79	Typ="0"	
80	Evnt="2"/>	
81	<TrdRegTS TS="2017-08-15T11:17:57-05:00"	Time Stamp.
82	Typ="1"/>	1-Execution Time.
83	</RptSide>	
84	</TrdCaptRptAck>	
85	</FIXML>	

3.1.3 New NVAP Group Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15DB888AE6F0001D44E421143806037"	Message ID.
5	GrpID="100002"	CME assigned allocation group ID.
6	AvgPxGrpID="APS1"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-08"	Trade Date.
8	TxnTm="2017-08-15T14:12:53-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="0"	Transaction Type. 0=New
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="10"	Total quantity of the group.
13	RemQty="10"	Total quantity of the group remaining that has not been allocated.
14	Side="2"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="97.925"	Notional Value of the group.
17	GrpRemAmt="97.925"	Notional Value Remaining that has not been allocated.
18	HighPx="9.7925"	Highest Price of the Trades in the Group.
19	LowPx="9.7925">	Lowest Price of the Trades in the Group.
20	<Hdr	

21	Snt="2017-08-15T14:12:53-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="CBT"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS1"/>	Client Order ID.
28	<Instrmt	
29	Sym="ZSX8"	Product Symbol.
30	ID="S"	Product Code.
31	CFI="FCAPSX"	CFI code for the instrument.
32	SecTyp="FUT"	Product Type.
33	MMY="20181100"	Period Code.
34	MatDt="2017-11-14"	Expiration Date.
35	Mult="5000"	Price Multiplier.
36	Exch="CBT"	Product Exchange.
37	PxQteCcy="USD"/>	Price Quote Currency.
38	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
39	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
40	<Pty ID="CME" R="21"/>	21=Clearing Organization.
41	<Pty ID="ACCOUNT1" R="24">	24=Customer Account.
42	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
43	</AllocInstrctnAlert>	
44	</FIXML>	

3.2 Executing Firm Adds Pit Trade, Pre-marked For NVAP, NVAP Group Is Created

3.2.1 Executing Firm Adds Trade, Pre-marked for NVAP

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TransTyp="0"	Action taken on a trade. 0=New
5	RptTyp="0"	Report Type. 0=Submit
6	TrdTyp="0"	Trade Type. 0=Regular
7	TrdDt="2017-08-10"	Trade Date.
8	MLegRptTyp="2"	Multileg Reporting Match Type (Traded As). 1=Outright
9	LastQty="10"	Trade Quantity.
10	LastPx="0.2"	Trade Price.
11	TxnTm="2017-08-15T11:34:20-05:00">	Transaction Time.
12	<Hdr	
13	SID="010"	Sender. (TMF or CME)
14	TID="CME"	Recipient. (TMF or CME)
15	SSub="CME"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
16	<Instrmt	
17	ID="LN"	Product Code.
18	SecTyp="OOF"	Product Type.
19	MMY="201802"	Period Code.
20	StrkPx="68.0"	Strike Price.
21	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
22	Exch="CME"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
23	<RptSide	
24	Side="2"	Trade Side. 1=Buy, 2=Sell
25	ClOrdID="ORDER123"	Client Order ID.
26	CustCpcty="2"	Customer Order Capacity (CTI).
27	OrdTyp="M"	Order Type.
28	SesSub="P"	Session Sub. P=Pit
29	TmBkt="Q"	Pit Time Bracket.
30	InptDev="API"	Input Device. API=Application Programming Interface.
31	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
32	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
33	AvgPxGrpID="APS123">	Average Price Group ID. Assigned by firm
34	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
35	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
36	<Pty ID="ACCOUNT123" R="24">	24=Customer Account.
37	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
38	</Pty>	
39	<Pty ID="TEN" R="12"/>	Executing Broker.
40	<Pty ID="690" R="17"/>	Opposite Firm.
41	<Pty ID="BRO" R="37"/>	Opposite Broker.
42	</RptSide>	
43	</TrdCaptRpt>	
44	</FIXML>	

3.2.2 Update Trade Acknowledgement to Executing Firm, Pending Grouping

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	

2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="16119EA429A0003DEB9C2113422075"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	MtchID="16119EA429A0003DEB98"	Trade Match ID.
9	PxTyp="2"	Price Type. 2=Per Unit
10	TrdDt="2017-08-10"	Trade Date.
11	BizDt="2017-08-10"	Cleared Date.
12	MLegRptTyp="2"	Multileg Reporting Match Type (Traded As). 1=Outright
13	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
14	MsgEvtSrc="CMESys"	Message Event Service.
15	TrdRptStat="0"	Trade Report Status. 0=Accepted
16	TrdID="129959"	Firm Trade ID.
17	TrdID2="16119EA429A0003DEB9C"	Secondary Trade ID.
18	LastQty="10"	Trade Quantity.
19	LastPx="0.2"	Trade Price.
20	TxnTm="2017-08-15T11:34:22-06:00"	Transaction Time.
21	TrdHandlInst="2"	Type of Trading Model. 0=Trade Confirm Message
22	VenueTyp="P"	Venue Type. P=Pit
23	VenuTyp="P">	Venue Type. P=Pit
24	<Hdr	
25	Snt="2017-08-15T11:34:22-06:00"	Message Time.
26	SID="CME"	Sender.
27	TID="010"	Recipient.
28	SSub="CME"	Sender Firm Exchange.
29	TSub="CME"/>	Recipient Firm Exchange.
30	<Instrmt	
31	Sym="HEG8 P0680"	Product Symbol.
32	ID="LN"	Product Code.
33	CFI="OPAXPS"	CFI code for the instrument.
34	SecTyp="OOF"	Product Type.
35	Src="H"	Security ID Source. H=Clearing House
36	MMY="20180200"	Period Code.
37	MatDt="2018-02-16"	Expiration Date.
38	StrkPx="68.0"	Strike Price.
39	Mult="400"	Price Multiplier.
40	Exch="CME"	Product Exchange.
41	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
42	PxQteCcy="USD"/>	Price Quote Currency.
43	<Undly MMY="201802"/>	Underlying Period Code.
44	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
45	Amt="800.00"	Option Premium Amount.
46	Ccy="USD"/>	Option Premium Currency.
47	<RptSide	
48	Side="2"	Trade Side. 1=Buy, 2=Sell
49	ClOrdID="ORDER123"	Client Order ID.
50	InptSrc="MQM"	Input Source. GBX=Globex
51	InptDev="API"	Input Device. API=Application Programming Interface.
52	CustCpcty="2"	Customer Order Capacity (CTI).
53	OrdTyp="M"	Order Type.
54	SesID="RTH"	Session ID.
55	SesSub="P"	Session Sub. P=Pit
56	TmBkt="Q"	Pit Time Bracket.
57	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
58	AvgPxGrpID="APS1"	Average Price Group ID. Assigned by firm

59	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
60	GrpAmt="2.0"	Notional Value of the trade.
61	GrpStat="4">	Trade status in relation to the group to which it is assigned. 4=Pending Grouping
62	<Pty ID="CME" R="21"/>	21=Clearing Organization.
63	<Pty ID="010" R="4"/>	4=Clearing Firm.
64	<Pty ID="CME" R="22"/>	22=Exchange.
65	<Pty ID="010" R="1"/>	1=Executing Firm.
66	<Pty ID="ACCOUNT123" R="24">	24=Customer Account.
67	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
68	</Pty>	
69	<Pty ID="TEN" R="12"/>	Executing Broker.
70	<Pty ID="690" R="17"/>	Opposite Firm.
71	<Pty ID="BRO" R="37"/>	Opposite Broker.
72	<Pty ID="010" R="38">	38=Position Account
73	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
74	</Pty>	
75	<Pty ID="API" R="200"/>	200=Last Modify User
76	<RegTrdID ID="FECF16119EA429A0003DEB9C"	Regulatory Trade ID (UTI/USI).
77	Src="1010000023"	USI Namespace.
78	Typ="0"	
79	Evnt="2"/>	
80	</RptSide>	
81	</TrdCaptRptAck>	
82	</FIXML>	

NOTE: This intermediate message will only be sent for Pit Trades that are marked for NVAP with a specified group, upon entry.

3.2.3 Update Trade Acknowledgement to Executing Firm, Grouped

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="16119EA429A0003DEB9C2113422075"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	MtchID="16119EA429A0003DEB98"	Trade Match ID.
9	PxTyp="2"	Price Type. 2=Per Unit
10	TrdDt="2017-08-10"	Trade Date.
11	BizDt="2017-08-10"	Cleared Date.
12	MLegRptTyp="2"	Multileg Reporting Match Type (Traded As). 1=Outright
13	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
14	MsgEvtSrc="CMESys"	Message Event Service.
15	TrdRptStat="0"	Trade Report Status. 0=Accepted
16	TrdID="129959"	Firm Trade ID.
17	TrdID2="16119EA429A0003DEB9C"	Secondary Trade ID.
18	LastQty="10"	Trade Quantity.
19	LastPx="0.2"	Trade Price.
20	TxnTm="2017-08-15T11:34:59-06:00"	Transaction Time.
21	TrdHandlInst="2"	Type of Trading Model. 0=Trade Confirm Message
22	VenueTyp="P"	Venue Type. P=Pit
23	VenuTyp="P">	Venue Type. P=Pit
24	<Hdr	
25	Snt="2017-08-15T11:34:59-06:00"	Message Time.

26	SID="CME"	Sender.
27	TID="010"	Recipient.
28	SSub="CME"	Sender Firm Exchange.
29	TSub="CME"/>	Recipient Firm Exchange.
30	<Instrmt	
31	Sym="HEG8 P0680"	Product Symbol.
32	ID="LN"	Product Code.
33	CFI="OPAXPS"	CFI code for the instrument.
34	SecTyp="OOF"	Product Type.
35	Src="H"	Security ID Source. H=Clearing House
36	MMY="20180200"	Period Code.
37	MatDt="2018-02-16"	Expiration Date.
38	StrkPx="68.0"	Strike Price.
39	Mult="400"	Price Multiplier.
40	Exch="CME"	Product Exchange.
41	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
42	PxQteCcy="USD"/>	Price Quote Currency.
43	<Undly MMY="201802"/>	Underlying Period Code.
44	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
45	Amt="800.00"	Option Premium Amount.
46	Ccy="USD"/>	Option Premium Currency.
47	<RptSide	
48	Side="2"	Trade Side. 1=Buy, 2=Sell
49	ClOrdID="ORDER123"	Client Order ID.
50	InptSrc="MQM"	Input Source. GBX=Globex
51	InptDev="API"	Input Device. API=Application Programming Interface.
52	CustCpcty="2"	Customer Order Capacity (CTI).
53	OrdTyp="M"	Order Type.
54	SesID="RTH"	Session ID.
55	SesSub="P"	Session Sub. P=Pit
56	TmBkt="Q"	Pit Time Bracket.
57	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
58	AvgPxGrpID="APS1"	Average Price Group ID. Assigned by firm
59	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
60	GrpAmt="2.0"	Notional Value of the trade.
61	GrpID="129960"	CME assigned allocation Group ID to which this trade is assigned.
62	GrpAcct="ACCOUNT123"	Customer Account of the Group to which the Trade is assigned.
63	GrpStat="0">	Trade status in relation to the group to which it is assigned. 0=Added for the first time, 2=Already in this group
64	<Pty ID="CME" R="21"/>	21=Clearing Organization.
65	<Pty ID="010" R="4"/>	4=Clearing Firm.
66	<Pty ID="CME" R="22"/>	22=Exchange.
67	<Pty ID="010" R="1"/>	1=Executing Firm.
68	<Pty ID="ACCOUNT123" R="24">	24=Customer Account.
69	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
70	</Pty>	
71	<Pty ID="TEN" R="12"/>	Executing Broker.
72	<Pty ID="690" R="17"/>	Opposite Firm.
73	<Pty ID="BRO" R="37"/>	Opposite Broker.
74	<Pty ID="010" R="38">	38=Position Account
75	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
76	</Pty>	
77	<Pty ID="API" R="200"/>	200=Last Modify User

78	<RegTrdID ID="FECF16119EA429A0003DEB9C"	Regulatory Trade ID (UTI/USI).
79	Src="1010000023"	USI Namespace.
80	Typ="0"	
81	Evnt="2"/>	
82	</RptSide>	
83	</TrdCaptRptAck>	
84	</FIXML>	

3.2.4 New NVAP Group Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="16119EA429A0003DEBA81113422135"	Message ID.
5	GrpID="129960"	CME assigned allocation group ID.
6	AvgPxGrpID="APS123"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-08"	Trade Date.
8	TxnTm="2017-08-15T11:34:22-06:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="0"	Transaction Type. 0=New
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="10"	Total quantity of the group.
13	RemQty="10"	Total quantity of the group remaining that has not been allocated.
14	Side="2"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="2.0"	Notional Value of the group.
17	GrpRemAmt="2.0"	Notional Value Remaining that has not been allocated.
18	HighPx="0.02"	Highest Price of the Trades in the Group.
19	LowPx="0.02">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T11:34:22-06:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="CME"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS123"/>	Client Order ID.
28	<Instrmt	
29	Sym="HEG8 P0680"	Product Symbol.
30	ID="LN"	Product Code.
31	CFI="OPAXPS"	CFI code for the instrument.
32	SecTyp="OOF"	Product Type.
33	MMY="20180200"	Period Code.
34	MatDt="2018-02-16"	Expiration Date.
35	StrkPx="68.0"	Strike Price.
36	Mult="400"	Price Multiplier.
37	Exch="CME"	Product Exchange.
38	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
39	PxQteCcy="USD"/>	Price Quote Currency.
40	<Undly MMY="201802"/>	Underlying Period Code.
41	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
42	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
43	<Pty ID="CME" R="21"/>	21=Clearing Organization.
44	<Pty ID="ACCOUNT123" R="24">	24=Customer Account.

45	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
46	</AllocInstrctnAlert>	
47	</FIXML>	

3.3 Executing Firm Creates Allocation from NVAP Group, Claiming Firm Receives Allocation

3.3.1 New NVAP Group Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15DEE18F29C0004D47AC1070628643"	Message ID.
5	GrpID="100021"	CME assigned allocation group ID.
6	AvgPxGrpID="APS2"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T09:23:39-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="0"	Transaction Type. 0=New
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="25"	Total quantity of the group.
13	RemQty="25"	Total quantity of the group remaining that has not been allocated.
14	Side="1"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="0.622"	Notional Value of the group.
17	GrpRemAmt="0.622"	Notional Value Remaining that has not been allocated.
18	HighPx="0.034"	Highest Price of the Trades in the Group.
19	LowPx="0.016">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T09:23:39-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="NYMEX"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS2"/>	Client Order ID.
28	<Instrmt	
29	Sym="ONU7 C3100"	Product Symbol.
30	ID="ON"	Product Code.
31	CFI="OCAEPS"	CFI code for the instrument.
32	SecTyp="OOF"	Product Type.
33	MMY="20170900"	Period Code.
34	MatDt="2017-08-28"	Expiration Date.
35	StrkPx="3.1"	Strike Price.
36	Mult="10000"	Price Multiplier.
37	Exch="NYMEX"	Product Exchange.
38	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
39	PxQteCcy="USD"/>	Price Quote Currency.
40	<Undly MMY="201709"/>	Underlying Period Code.
41	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
42	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
43	<Pty ID="CME" R="21"/>	21=Clearing Organization.
44	<Pty ID="ACCOUNT2" R="24">	24=Customer Account.
45	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
46	</AllocInstrctnAlert>	
47	</FIXML>	

3.3.2 New Allocation Request from Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	GrpID="100021"	CME assigned allocation group ID.
5	AvgPxGrpID="APS2"	Average Price Group ID. Assigned by firm
6	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
7	TransTyp="0"	Transaction Type. 0=New
8	Typ="17"	Allocation type. 17=Regular Allocation (Give-up)
9	Qty="6"	Total allocation quantity in this message.
10	TrdDt="2017-08-15"	Trade Date.
11	Side="1"	Trade Side. 1=Buy, 2=Sell
12	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
13	<Hdr	
14	Snt="2017-08-15T09:27:16-05:00"	Message Time.
15	SID="010"	Sender.
16	TID="CME"	Recipient.
17	SSub="NYMEX"/>	Sender Firm Exchange.
18	<OrdAlloc	
19	ClOrdID="APS2"/>	Client Order ID.
20	<Instrmt	
21	ID="ON"	Product Code.
22	SecTyp="OOF"	Product Type.
23	MMY="201709"	Period Code.
24	StrkPx="3.1"	Strike Price.
25	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
26	Exch="NYMEX"/>	Product Exchange.
27	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
28	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
29	<Pty ID="ACCOUNT2" R="24">	24=Customer Account.
30	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
31	</Pty>	
32	<Alloc	
33	Qty="6"	Allocation quantity.
34	AvgPx="0.0263333333"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
35	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI). Optional, if not provided, will default to 4.
36	<Pty ID="999" R="1"/>	Claiming Firm.
37	<Pty ID="NYMEX" R="22"/>	Claiming Firm Exchange.
38	<Pty ID="CARRY2" R="24">	Claiming Firm Customer Account.
39	<Sub ID="1" Typ="26"/>	Claiming Firm Origin. Optional, if not provided, will default to 1.
40	</Pty>	
41	</Alloc>	
42	</AllocInstrctn>	
43	</FIXML>	

3.3.3 New Allocation Confirmation to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	

2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="0.027"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T09:27:16-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. GBX=Globex
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="15"	Allocation Report Type. 15=Allocation (Give-up)
11	AvgPx="0.0263333333"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15DEE18F29C0004D47D21070738525"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	GrpID="100021"	CME assigned allocation group ID.
15	AvgPxGrpID="APS2"	Average Price Group ID. Assigned by firm
16	VenuTyp="E"	Venue Type. E=Electronic
17	AgrsrInd="Y"	Aggressor Indicator.
18	Side="2"	Trade Side. 1=Buy, 2=Sell
19	Stat="6"	Allocation status. 6=Allocation Pending.
20	TransTyp="0"	Transaction Type. 0=New
21	Qty="6"	Total allocation quantity in this message.
22	TrdDt="2017-08-15"	Trade Date.
23	SesSub="E"	Session Sub. E=Electronic
24	SesID="RTH"	Session ID.
25	MtchID="15DEE18F29C0004D47CE"	Match ID. Assigned by CME
26	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
27	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
28	<Hdr	
29	Snt="2017-08-15T09:27:16-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="NYMEX"/>	Recipient Firm Exchange.
34	<OrdAlloc	
35	ClOrdID="APS2"/>	Client Order ID.
36	<Instrmt	
37	Sym="ONU7 C3100"	Product Symbol.
38	ID="ON"	Product Code.
39	CFI="OCAEPS"	CFI code for the instrument.
40	SecTyp="OOF"	Product Type.
41	MMY="20170900"	Period Code.
42	MatDt="2017-08-28"	Expiration Date.
43	StrkPx="3.1"	Strike Price.
44	Mult="10000"	Price Multiplier.
45	Exch="NYMEX"	Product Exchange.
46	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
47	PxQteCcy="USD"/>	Price Quote Currency.
48	<Undly MMY="201709"/>	Underlying Period Code.
49	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
50	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
51	<Pty ID="1A0A" R="12"/>	12=Executing Trader.
52	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
53	<Pty ID="ACCOUNT32" R="24">	24=Customer Account.
54	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account

55	</Pty>	
56	<Pty ID="CME" R="21"/>	21=Clearing Organization.
57	<Pty ID="010N" R="38">	38=Position Account
58	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
59	</Pty>	
60	<Pty ID="010" R="4"/>	4=Clearing Firm.
61	<Pty ID="API" R="200"/>	200=Last Modify User
62	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
63	Amt="-60.00"	Cash Residual Amount. Represents $ difference between rounded price and true average price
64	Ccy="USD"/>	Cash Residual Currency.
65	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
66	Amt="-1620.00"	Option Premium Amount.
67	Ccy="USD"/>	Option Premium Currency.
68	<Alloc	Allocation Block.
69	IndAllocID2="100022"	Individual Allocation ID. Assigned by CME
70	CustCpcty="4"	Customer Order Capacity (CTI).
71	Qty="6"	Allocation Quantity.
72	GrpAmt="0.158"	Notional Value of the Allocation.
73	TrdID2="15DEE18F29C0004D47D2">	Trade Part ID of the Allocation. Assigned by CME
74	<RegTrdID	
75	ID="FECC15DEE18F29C0004D47D2"	Regulatory Trade ID (UTI/USI).
76	Src="1010000023"	USI Namespace.
77	Typ="0"	
78	Evnt="2"/>	
79	<Pty ID="CME" R="21"/>	21=Clearing Organization.
80	<Pty ID="999" R="4"/>	
81	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
82	<Pty ID="999" R="1"/>	
83	<Pty ID="CARRY2" R="24">	24=Customer Account.
84	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
85	</Pty>	
86	</Alloc>	
87	</AllocRpt>	
88	</FIXML>	

3.3.4 NVAP Group Update Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15DEE18F29C0004D47AC1070628643"	Message ID.
5	GrpID="100021"	CME assigned allocation group ID.
6	AvgPxGrpID="APS2"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T09:23:39-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="25"	Total quantity of the group.
13	RemQty="19"	Total quantity of the group remaining that has not been allocated.
14	Side="1"	Trade Side. 1=Buy, 2=Sell

15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="0.622"	Notional Value of the group.
17	GrpRemAmt="0.464"	Notional Value Remaining that has not been allocated.
18	HighPx="0.034"	Highest Price of the Trades in the Group.
19	LowPx="0.016">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T09:27:16-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="NYMEX"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS2"/>	Client Order ID.
28	<Instrmt	
29	Sym="ONU7 C3100"	Product Symbol.
30	ID="ON"	Product Code.
31	CFI="OCAEPS"	CFI code for the instrument.
32	SecTyp="OOF"	Product Type.
33	MMY="20170900"	Period Code.
34	MatDt="2017-08-28"	Expiration Date.
35	StrkPx="3.1"	Strike Price.
36	Mult="10000"	Price Multiplier.
37	Exch="NYMEX"	Product Exchange.
38	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
39	PxQteCcy="USD"/>	Price Quote Currency.
40	<Undly MMY="201709"/>	Underlying Period Code.
41	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
42	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
43	<Pty ID="CME" R="21"/>	21=Clearing Organization.
44	<Pty ID="ACCOUNT2" R="24">	24=Customer Account.
45	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
46	</AllocInstrctnAlert>	
47	</FIXML>	

3.3.5 New Allocation Alert to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="0.027"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T09:27:16-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. GBX=Globex
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="0.0263333333"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15DEE18F29C0004D47D62070738526"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="APS2"	Average Price Group ID. Assigned by firm
15	VenuTyp="E"	Venue Type. E=Electronic
16	AgrsrInd="Y"	Aggressor Indicator.
17	Side="1"	Trade Side. 1=Buy, 2=Sell

18	Stat="6"	Allocation status. 6=Allocation Pending.
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="6"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="E"	Session Sub. E=Electronic
23	SesID="RTH"	Session ID.
24	MtchID="15DEE18F29C0004D47CE"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T09:27:16-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="NYMEX"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS2"/>	Client Order ID.
35	<Instrmt	
36	Sym="ONU7 C3100"	Product Symbol.
37	ID="ON"	Product Code.
38	CFI="OCAEPS"	CFI code for the instrument.
39	SecTyp="OOF"	Product Type.
40	MMY="20170900"	Period Code.
41	MatDt="2017-08-28"	Expiration Date.
42	StrkPx="3.1"	Strike Price.
43	Mult="10000"	Price Multiplier.
44	Exch="NYMEX"	Product Exchange.
45	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
46	PxQteCcy="USD"/>	Price Quote Currency.
47	<Undly MMY="201709"/>	Underlying Period Code.
48	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
49	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
50	<Pty ID="1A0A" R="12"/>	12=Executing Trader.
51	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
52	<Pty ID="CME" R="21"/>	21=Clearing Organization.
53	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
54	Amt="60.00"	Cash Residual Amount. Represents $ difference between rounded price and true average price
55	Ccy="USD"/>	Cash Residual Currency.
56	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
57	Amt="1620.00"	Option Premium Amount.
58	Ccy="USD"/>	Option Premium Currency.
59	<Alloc	Allocation Block.
60	IndAllocID2="100101"	Individual Allocation ID. Assigned by CME
61	CustCpcty="4"	Customer Order Capacity (CTI).
62	Qty="6"	Allocation Quantity.
63	TrdID2="15DEE18F29C0004D47D6">	Trade Part ID of the Allocation. Assigned by CME
64	<RegTrdID	
65	ID="FECC15DEE18F29C0004D47D6"	Regulatory Trade ID (UTI/USI).
66	Src="1010000023"	USI Namespace.
67	Typ="0"	
68	Evnt="2"/>	
69	<Pty ID="CME" R="21"/>	21=Clearing Organization.
70	<Pty ID="999N" R="38">	38=Position Account
71	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	<Pty ID="999" R="4"/>	
74	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)

75	<Pty ID="999" R="1"/>	
76	<Pty ID="CARRY2" R="24">	24=Customer Account.
77	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
78	</Pty>	
79	</Alloc>	
80	</AllocRpt>	
81	</FIXML>	

3.4 Executing Firm Creates Multiple Allocations from NVAP Group with Single Request, Claiming Firm Receives Allocations

3.4.1 New NVAP Group Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="160AD9A39EC0001D5AD7E1162328650"	Message ID.
5	GrpID="100321"	CME assigned allocation group ID.
6	AvgPxGrpID="APS32"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T16:23:28-06:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="0"	Transaction Type. 0=New
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="2"	Total quantity of the group.
13	RemQty="2"	Total quantity of the group remaining that has not been allocated.
14	Side="1"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="5354.25"	Notional Value of the group.
17	GrpRemAmt="5354.25"	Notional Value Remaining that has not been allocated.
18	HighPx="2677.25"	Highest Price of the Trades in the Group.
19	LowPx="2677.0">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T16:23:28-06:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="CME"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS32"/>	Client Order ID.
28	<Instrmt	
29	Sym="ESH8"	Product Symbol.
30	ID="ES"	Product Code.
31	CFI="FFICSO"	CFI code for the instrument.
32	SecTyp="FUT"	Product Type.
33	MMY="20180300"	Period Code.
34	MatDt="2018-03-16"	Expiration Date.
35	Mult="50"	Price Multiplier.
36	Exch="CME"	Product Exchange.
37	PxQteCcy="USD"/>	Price Quote Currency.
38	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
39	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
40	<Pty ID="CME" R="21"/>	21=Clearing Organization.
41	<Pty ID="ACCOUNT32" R="24">	24=Customer Account.
42	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
43	</AllocInstrctnAlert>	
44	</FIXML>	

3.4.2 New Allocation Request from Executing Firm, With Multiple Allocation Blocks

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	

2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	GrpID="100321"	CME assigned allocation group ID.
5	AvgPxGrpID="APS32"	Average Price Group ID. Assigned by firm
6	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
7	TransTyp="0"	Transaction Type. 0=New
8	Typ="17"	Allocation type. 17=Regular Allocation (Give-up)
9	Qty="2"	Total allocation quantity in this message.
10	TrdDt="2017-08-15"	Trade Date.
11	Side="1"	Trade Side. 1=Buy, 2=Sell
12	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
13	<Hdr	
14	Snt="2017-08-T16:29:28-06:00"	Message Time.
15	SID="010"	Sender.
16	TID="CME"	Recipient.
17	SSub="CME"/>	Sender Firm Exchange.
18	<OrdAlloc	
19	ClOrdID="APS32"/>	Client Order ID.
20	<Instrmt	
21	ID="ES"	Product Code.
22	SecTyp="FUT"	Product Type.
23	MMY="201803"	Period Code.
24	Exch="CME"/>	Product Exchange.
25	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
26	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
27	<Pty ID="ACCOUNT32" R="24">	24=Customer Account.
28	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
29	</Pty>	
30	<Alloc	
31	Qty="1"	Allocation quantity.
32	AvgPx="2677.25"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
33	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI). Optional, if not provided, will default to 4.
34	<Pty ID="999" R="1"/>	Claiming Firm.
35	<Pty ID="CME" R="22"/>	Claiming Firm Exchange.
36	<Pty ID="CARRY31" R="24">	Claiming Firm Customer Account.
37	<Sub ID="1" Typ="26"/>	Claiming Firm Origin. Optional, if not provided, will default to 1.
38	</Pty>	
39	</Alloc>	
40	<Alloc	
41	Qty="1"	Allocation quantity.
42	AvgPx="2677.0"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
43	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI). Optional, if not provided, will default to 4.
44	<Pty ID="123" R="1"/>	Claiming Firm.
45	<Pty ID="CME" R="22"/>	Claiming Firm Exchange.
46	<Pty ID="CARRY32" R="24">	Claiming Firm Customer Account.
47	<Sub ID="1" Typ="26"/>	Claiming Firm Origin. Optional, if not provided, will default to 1.
48	</Pty>	
49	</Alloc>	

50	</AllocInstrctn>	
51	</FIXML>	

3.4.3 New Allocation Confirmation to Executing Firm, For Allocation #1

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="2677.25"	Rounded Price of this allocation.
6	TxnTm="2017-08-T16:29:28-06:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. GBX=Globex
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="15"	Allocation Report Type. 15=Allocation (Give-up)
11	AvgPx="2677.25"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="160AD9ABFC90002D591781164821021"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	GrpID="100321"	CME assigned allocation group ID.
15	AvgPxGrpID="APS32"	Average Price Group ID. Assigned by firm
16	VenuTyp="E"	Venue Type. E=Electronic
17	AgrsrInd="Y"	Aggressor Indicator.
18	Side="2"	Trade Side. 1=Buy, 2=Sell
19	Stat="6"	Allocation status. 6=Allocation Pending.
20	TransTyp="0"	Transaction Type. 0=New
21	Qty="1"	Total allocation quantity in this message.
22	TrdDt="2017-08-15"	Trade Date.
23	SesSub="E"	Session Sub. E=Electronic
24	SesID="ETH"	Session ID.
25	MtchID="160AD9ABFC90002D59174"	Match ID. Assigned by CME
26	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
27	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
28	<Hdr	
29	Snt="2017-08-T16:29:28-06:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CME"/>	Recipient Firm Exchange.
34	<OrdAlloc	
35	ClOrdID="APS32"/>	Client Order ID.
36	<Instrmt	
37	Sym="ESH8"	Product Symbol.
38	ID="ES"	Product Code.
39	CFI="FFICSO"	CFI code for the instrument.
40	SecTyp="FUT"	Product Type.
41	MMY="20180300"	Period Code.
42	MatDt="2018-03-16"	Expiration Date.
43	Mult="50"	Price Multiplier.
44	Exch="CME"	Product Exchange.
45	PxQteCcy="USD"/>	Price Quote Currency.
46	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
47	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)

48	<Pty ID="1A0A" R="12"/>	12=Executing Trader.
49	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
50	<Pty ID="ACCOUNT32" R="24">	24=Customer Account.
51	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
52	</Pty>	
53	<Pty ID="CME" R="21"/>	21=Clearing Organization.
54	<Pty ID="010" R="38">	38=Position Account
55	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
56	</Pty>	
57	<Pty ID="010" R="4"/>	4=Clearing Firm.
58	<Pty ID="API" R="200"/>	200=Last Modify User
59	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
60	Amt="0.00"	Cash Residual Amount. Represents $ difference between rounded price and true average price
61	Ccy="USD"/>	Cash Residual Currency.
62	<Alloc	Allocation Block.
63	IndAllocID2="100322"	Individual Allocation ID. Assigned by CME
64	CustCpcty="4"	Customer Order Capacity (CTI).
65	Qty="1"	Allocation Quantity.
66	GrpAmt="2677.25"	Notional Value of the Allocation.
67	TrdID2="160AD9ABFC90002D59178">	Trade Part ID of the Allocation. Assigned by CME
68	<RegTrdID	
69	ID="FECC160AD9ABFC90002D59178"	Regulatory Trade ID (UTI/USI).
70	Src="1010000023"	USI Namespace.
71	Typ="0"	
72	Evnt="2"/>	
73	<Pty ID="CME" R="21"/>	21=Clearing Organization.
74	<Pty ID="999" R="4"/>	
75	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
76	<Pty ID="999" R="1"/>	
77	<Pty ID="CARRY31" R="24">	24=Customer Account.
78	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
79	</Pty>	
80	</Alloc>	
81	</AllocRpt>	
82	</FIXML>	

3.4.4 New Allocation Confirmation to Executing Firm, For Allocation #2

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="2677.0"	Rounded Price of this allocation.
6	TxnTm="2017-08-T16:29:29-06:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. GBX=Globex
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="15"	Allocation Report Type. 15=Allocation (Give-up)
11	AvgPx="2677.0"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="160AD9ABFC90002D591823164821027"	Message ID. Assigned by CME

13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	GrpID="100321"	CME assigned allocation group ID.
15	AvgPxGrpID="APS32"	Average Price Group ID. Assigned by firm
16	VenuTyp="E"	Venue Type. E=Electronic
17	AgrsrInd="Y"	Aggressor Indicator.
18	Side="2"	Trade Side. 1=Buy, 2=Sell
19	Stat="6"	Allocation status. 6=Allocation Pending.
20	TransTyp="0"	Transaction Type. 0=New
21	Qty="1"	Total allocation quantity in this message.
22	TrdDt="2017-08-15"	Trade Date.
23	SesSub="E"	Session Sub. E=Electronic
24	SesID="ETH"	Session ID.
25	MtchID="160AD9ABFC90002D5917E"	Match ID. Assigned by CME
26	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
27	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
28	<Hdr	
29	Snt="2017-08-T16:29:28-06:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CME"/>	Recipient Firm Exchange.
34	<OrdAlloc	
35	ClOrdID="APS32"/>	Client Order ID.
36	<Instrmt	
37	Sym="ESH8"	Product Symbol.
38	ID="ES"	Product Code.
39	CFI="FFICSO"	CFI code for the instrument.
40	SecTyp="FUT"	Product Type.
41	MMY="20180300"	Period Code.
42	MatDt="2018-03-16"	Expiration Date.
43	Mult="50"	Price Multiplier.
44	Exch="CME"	Product Exchange.
45	PxQteCcy="USD"/>	Price Quote Currency.
46	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
47	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
48	<Pty ID="1A0A" R="12"/>	12=Executing Trader.
49	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
50	<Pty ID="ACCOUNT32" R="24">	24=Customer Account.
51	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
52	</Pty>	
53	<Pty ID="CME" R="21"/>	21=Clearing Organization.
54	<Pty ID="010" R="38">	38=Position Account
55	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
56	</Pty>	
57	<Pty ID="010" R="4"/>	4=Clearing Firm.
58	<Pty ID="API" R="200"/>	200=Last Modify User
59	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
60	Amt="0.00"	Cash Residual Amount. Represents $ difference between rounded price and true average price
61	Ccy="USD"/>	Cash Residual Currency.
62	<Alloc	Allocation Block.
63	IndAllocID2="100323"	Individual Allocation ID. Assigned by CME
64	CustCpcty="4"	Customer Order Capacity (CTI).
65	Qty="1"	Allocation Quantity.
66	GrpAmt="2677.0"	Notional Value of the Allocation.
67	TrdID2="160AD9ABFC90002D59182">	Trade Part ID of the Allocation. Assigned by CME

68	<RegTrdID	
69	ID="FECC160AD9ABFC90002D59182"	Regulatory Trade ID (UTI/USI).
70	Src="1010000023"	USI Namespace.
71	Typ="0"	
72	Evnt="2"/>	
73	<Pty ID="CME" R="21"/>	21=Clearing Organization.
74	<Pty ID="123" R="4"/>	
75	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
76	<Pty ID="123" R="1"/>	
77	<Pty ID="CARRY32" R="24">	24=Customer Account.
78	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
79	</Pty>	
80	</Alloc>	
81	</AllocRpt>	
82	</FIXML>	

3.4.5 NVAP Group Update Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="160AD9A39EC0001D5AD7E1164752623"	Message ID.
5	GrpID="100321"	CME assigned allocation group ID.
6	AvgPxGrpID="APS32"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T16:23:28-06:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="2"	Total quantity of the group.
13	RemQty="0"	Total quantity of the group remaining that has not been allocated.
14	Side="1"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="5354.25"	Notional Value of the group.
17	GrpRemAmt="0"	Notional Value Remaining that has not been allocated.
18	HighPx="2677.25"	Highest Price of the Trades in the Group.
19	LowPx="2677.0">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-T16:47:52-06:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="CME"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS32"/>	Client Order ID.
28	<Instrmt	
29	Sym="ESH8"	Product Symbol.
30	ID="ES"	Product Code.
31	CFI="FFICSO"	CFI code for the instrument.
32	SecTyp="FUT"	Product Type.
33	MMY="20180300"	Period Code.
34	MatDt="2018-03-16"	Expiration Date.
35	Mult="50"	Price Multiplier.

36	Exch="CME"	Product Exchange.
37	PxQteCcy="USD"/>	Price Quote Currency.
38	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
39	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
40	<Pty ID="CME" R="21"/>	21=Clearing Organization.
41	<Pty ID="ACCOUNT32" R="24">	24=Customer Account.
42	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
43	</AllocInstrctnAlert>	
44	</FIXML>	

3.4.6 New Allocation Alert to Claiming Firm, For Allocation #1

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="2677.25"	Rounded Price of this allocation.
6	TxnTm="2017-08-T16:48:20-06:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. GBX=Globex
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="2677.25"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="160AD9ABFC90002D5917C2164821021"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="APS32"	Average Price Group ID. Assigned by firm
15	VenuTyp="E"	Venue Type. E=Electronic
16	AgrsrInd="Y"	Aggressor Indicator.
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="6"	Allocation status. 6=Allocation Pending.
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="1"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="E"	Session Sub. E=Electronic
23	SesID="ETH"	Session ID.
24	MtchID="160AD9ABFC90002D59174"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T16:48:21-06:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS32"/>	Client Order ID.
35	<Instrmt	
36	Sym="ESH8"	Product Symbol.
37	ID="ES"	Product Code.
38	CFI="FFICSO"	CFI code for the instrument.
39	SecTyp="FUT"	Product Type.
40	MMY="20180300"	Period Code.

41	MatDt="2018-03-16"	Expiration Date.
42	Mult="50"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
46	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
47	<Pty ID="1A0A" R="12"/>	12=Executing Trader.
48	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
49	<Pty ID="CME" R="21"/>	21=Clearing Organization.
50	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="0.00"	Cash Residual Amount. Represents $ difference between rounded price and true average price
52	Ccy="USD"/>	Cash Residual Currency.
53	<Alloc	Allocation Block.
54	IndAllocID2="103101"	Individual Allocation ID. Assigned by CME
55	CustCpcty="4"	Customer Order Capacity (CTI).
56	Qty="1"	Allocation Quantity.
57	TrdID2="160AD9ABFC90002D5917C">	Trade Part ID of the Allocation. Assigned by CME
58	<RegTrdID	
59	ID="FECC160AD9ABFC90002D5917C"	Regulatory Trade ID (UTI/USI).
60	Src="1010000023"	USI Namespace.
61	Typ="0"	
62	Evnt="2"/>	
63	<Pty ID="CME" R="21"/>	21=Clearing Organization.
64	<Pty ID="999" R="38">	38=Position Account
65	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
66	</Pty>	
67	<Pty ID="999" R="4"/>	
68	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
69	<Pty ID="999" R="1"/>	
70	<Pty ID="CARRY31" R="24">	24=Customer Account.
71	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	</Alloc>	
74	</AllocRpt>	
75	</FIXML>	

3.4.7 New Allocation Alert to Claiming Firm, For Allocation #2

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="2677.25"	Rounded Price of this allocation.
6	TxnTm="2017-08-T16:48:21-06:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. GBX=Globex
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="2677.0"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="160AD9ABFC90002D591864164821027"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright

14	AvgPxGrpID="APS32"	Average Price Group ID. Assigned by firm
15	VenuTyp="E"	Venue Type. E=Electronic
16	AgrsrInd="Y"	Aggressor Indicator.
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="6"	Allocation status. 6=Allocation Pending.
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="1"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="E"	Session Sub. E=Electronic
23	SesID="ETH"	Session ID.
24	MtchID="160AD9ABFC90002D5917E"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T16:48:21-06:00"	Message Time.
29	SID="CME"	Sender.
30	TID="123"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS32"/>	Client Order ID.
35	<Instrmt	
36	Sym="ESH8"	Product Symbol.
37	ID="ES"	Product Code.
38	CFI="FFICSO"	CFI code for the instrument.
39	SecTyp="FUT"	Product Type.
40	MMY="20180300"	Period Code.
41	MatDt="2018-03-16"	Expiration Date.
42	Mult="50"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
46	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
47	<Pty ID="1A0A" R="12"/>	12=Executing Trader.
48	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
49	<Pty ID="CME" R="21"/>	21=Clearing Organization.
50	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="0.00"	Cash Residual Amount. Represents $ difference between rounded price and true average price
52	Ccy="USD"/>	Cash Residual Currency.
53	<Alloc	Allocation Block.
54	IndAllocID2="103111"	Individual Allocation ID. Assigned by CME
55	CustCpcty="4"	Customer Order Capacity (CTI).
56	Qty="1"	Allocation Quantity.
57	TrdID2="160AD9ABFC90002D59186">	Trade Part ID of the Allocation. Assigned by CME
58	<RegTrdID	
59	ID="FECC160AD9ABFC90002D59186"	Regulatory Trade ID (UTI/USI).
60	Src="1010000023"	USI Namespace.
61	Typ="0"	
62	Evnt="2"/>	
63	<Pty ID="CME" R="21"/>	21=Clearing Organization.
64	<Pty ID="123" R="38">	38=Position Account
65	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
66	</Pty>	
67	<Pty ID="123" R="4"/>	
68	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
69	<Pty ID="123" R="1"/>	
70	<Pty ID="CARRY32" R="24">	24=Customer Account.

71	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	</Alloc>	
74	</AllocRpt>	
75	</FIXML>	

3.5 Claiming Firm Accepts Allocation Then Updates Claimed Allocation

3.5.1 New NVAP Group Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15E0B031EE80001D1C941141237552"	Message ID.
5	GrpID="100031"	CME assigned allocation group ID.
6	AvgPxGrpID="APS3"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T14:12:37-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="0"	Transaction Type. 0=New
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="6"	Total quantity of the group.
13	RemQty="6"	Total quantity of the group remaining that has not been allocated.
14	Side="1"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="7.7395"	Notional Value of the group.
17	GrpRemAmt="7.7395"	Notional Value Remaining that has not been allocated.
18	HighPx="1.29"	Highest Price of the Trades in the Group.
19	LowPx="1.2898">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T14:12:37-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="CME"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS3"/>	Client Order ID.
28	<Instrmt	
29	Sym="6BU7"	Product Symbol.
30	ID="BP"	Product Code.
31	CFI="FFCPSX"	CFI code for the instrument.
32	SecTyp="FUT"	Product Type.
33	SubTyp="O"	Product SubType.
34	MMY="20170900"	Period Code.
35	MatDt="2017-09-18"	Expiration Date.
36	Mult="62500"	Price Multiplier.
37	Exch="CME"	Product Exchange.
38	PxQteCcy="USD"/>	Price Quote Currency.
39	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
40	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
41	<Pty ID="CME" R="21"/>	21=Clearing Organization.
42	<Pty ID="ACCOUNT3" R="24">	24=Customer Account.
43	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
44	</AllocInstrctnAlert>	
45	</FIXML>	

3.5.2 New Allocation Request from Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	

2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	GrpID="100031"	CME assigned allocation group ID.
5	AvgPxGrpID="APS3"	Average Price Group ID. Assigned by firm
6	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
7	TransTyp="0"	Transaction Type. 0=New
8	Typ="17"	Allocation type. 17=Give-up (Allocate)
9	Qty="6"	Total allocation quantity in this message.
10	TrdDt="2017-08-15"	Trade Date.
11	Side="1"	Trade Side. 1=Buy, 2=Sell
12	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
13	<Hdr	
14	Snt="2017-08-15T14:13:33-05:00"	Message Time.
15	SID="010"	Sender.
16	TID="CME"	Recipient.
17	SSub="CME"/>	Sender Firm Exchange.
18	<OrdAlloc	
19	ClOrdID="APS3"/>	Client Order ID.
20	<Instrmt	
21	ID="BP"	Product Code.
22	MMY="201709"	Period Code.
23	Exch="CME"/>	Product Exchange.
24	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
25	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
26	<Pty ID="ACCOUNT3" R="24">	24=Customer Account.
27	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
28	</Pty>	
29	<Alloc	
30	Qty="6"	Allocation quantity.
31	AvgPx="1.2899166666"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
32	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI). Optional, if not provided, will default to 4.
33	<Pty ID="999" R="1"/>	Claiming Firm.
34	<Pty ID="CME" R="22"/>	Claiming Firm Exchange.
35	<Pty ID="CARRY3" R="24">	Claiming Firm Customer Account.
36	<Sub ID="1" Typ="26"/>	Claiming Firm Origin. Optional, if not provided, will default to 1.
37	</Pty>	
38	</Alloc>	
39	</AllocInstrctn>	
40	</FIXML>	

3.5.3 New Allocation Confirmation to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="1.29"	Rounded Price of this allocation.

6	TxnTm="2017-08-15T14:13:33-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="CPC"	Input Source. CPC=ClearPort
9	TrdTyp="11"	Trade Type. 11=EFR
10	RptTyp="15"	Allocation Report Type. 15=Allocation (Give-up)
11	AvgPx="1.2899166666"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E0B031EE80001D1CB41141333630"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	GrpID="100031"	CME assigned allocation group ID.
15	AvgPxGrpID="APS3"	Average Price Group ID. Assigned by firm
16	VenuTyp="X"	Venue Type. X=Ex-Pit
17	OrigTmUnit="Mo"	
18	Side="2"	Trade Side. 1=Buy, 2=Sell
19	Stat="6"	Allocation status. 6=Allocation Pending.
20	TransTyp="0"	Transaction Type. 0=New
21	Qty="6"	Total allocation quantity in this message.
22	TrdDt="2017-08-15"	Trade Date.
23	SesSub="X"	Session Sub. X=Ex-pit
24	SesID="RTH"	Session ID.
25	MtchID="15E0B031EE80001D1CB0"	Match ID. Assigned by CME
26	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
27	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
28	<Hdr	
29	Snt="2017-08-15T14:13:33-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CME"/>	Recipient Firm Exchange.
34	<OrdAlloc	
35	ClOrdID="APS3"/>	Client Order ID.
36	<Instrmt	
37	Sym="6BU7"	Product Symbol.
38	ID="BP"	Product Code.
39	CFI="FFCPSX"	CFI code for the instrument.
40	SecTyp="FUT"	Product Type.
41	MMY="20170900"	Period Code.
42	MatDt="2017-09-18"	Expiration Date.
43	Mult="62500"	Price Multiplier.
44	Exch="CME"	Product Exchange.
45	PxQteCcy="USD"/>	Price Quote Currency.
46	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
47	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
48	<Pty ID="ACCOUNT3" R="24">	24=Customer Account.
49	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
50	</Pty>	
51	<Pty ID="CME" R="21"/>	21=Clearing Organization.
52	<Pty ID="010" R="38">	38=Position Account
53	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
54	</Pty>	
55	<Pty ID="010" R="4"/>	4=Clearing Firm.
56	<Pty ID="1A01" R="30">	30=Inter-dealer Broker (IDB)
57	<Sub ID="CME Group Inc. GCC" Typ="5"/>	
58	</Pty>	
59	<Pty ID="API" R="200"/>	200=Last Modify User
60	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual

61	Amt="-31.25"	Cash Residual Amount. Represents $ difference between rounded price and true average price
62	Ccy="USD"/>	Cash Residual Currency.
63	<Alloc	Allocation Block.
64	IndAllocID2="100032"	Individual Allocation ID. Assigned by CME
65	CustCpcty="4"	Customer Order Capacity (CTI).
66	Qty="6"	Allocation Quantity.
67	GrpAmt="7.7395"	Notional Value of the Allocation.
68	TrdID2="15E0B031EE80001D1CB4">	Trade Part ID of the Allocation. Assigned by CME
69	<RegTrdID	
70	ID="FECC15E0B031EE80001D1CB4"	Regulatory Trade ID (UTI/USI).
71	Src="1010000023"	USI Namespace.
72	Typ="0"	
73	Evnt="2"/>	
74	<Pty ID="CME" R="21"/>	21=Clearing Organization.
75	<Pty ID="999" R="4"/>	
76	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
77	<Pty ID="999" R="1"/>	
78	<Pty ID="CARRY3" R="24">	24=Customer Account.
79	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
80	</Pty>	
81	</Alloc>	
82	</AllocRpt>	
83	</FIXML>	

3.5.4 NVAP Group Update Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15E0B031EE80001D1C941141237552"	Message ID.
5	GrpID="100031"	CME assigned allocation group ID.
6	AvgPxGrpID="APS3"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T14:12:37-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="6"	Total quantity of the group.
13	RemQty="0"	Total quantity of the group remaining that has not been allocated.
14	Side="1"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="7.7395"	Notional Value of the group.
17	GrpRemAmt="0"	Notional Value Remaining that has not been allocated.
18	HighPx="1.29"	Highest Price of the Trades in the Group.
19	LowPx="1.2898">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T14:13:33-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="CME"/>	Recipient Firm Exchange.
26	<OrdAlloc	

27	ClOrdID="APS3"/>	Client Order ID.
28	<Instrmt	
29	Sym="6BU7"	Product Symbol.
30	ID="BP"	Product Code.
31	CFI="FFCPSX"	CFI code for the instrument.
32	SecTyp="FUT"	Product Type.
33	SubTyp="O"	Product SubType.
34	MMY="20170900"	Period Code.
35	MatDt="2017-09-18"	Expiration Date.
36	Mult="62500"	Price Multiplier.
37	Exch="CME"	Product Exchange.
38	PxQteCcy="USD"/>	Price Quote Currency.
39	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
40	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
41	<Pty ID="CME" R="21"/>	21=Clearing Organization.
42	<Pty ID="ACCOUNT3" R="24">	24=Customer Account.
43	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
44	</AllocInstrctnAlert>	
45	</FIXML>	

3.5.5 New Allocation Alert to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="1.29"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T14:13:33-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="CPC"	Input Source. CPC=ClearPort
9	TrdTyp="11"	Trade Type. 11=EFR
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="1.2899166666"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E0B031EE80001D1CB82141333630"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="APS3"	Average Price Group ID. Assigned by firm
15	VenuTyp="X"	Venue Type. X=Ex-Pit
16	OrigTmUnit="Mo"	
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="6"	Allocation status. 6=Allocation Pending.
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="6"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="X"	Session Sub. X=Ex-pit
23	SesID="RTH"	Session ID.
24	MtchID="15E0B031EE80001D1CB0"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T14:13:33-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.

31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS3"/>	Client Order ID.
35	<Instrmt	
36	Sym="6BU7"	Product Symbol.
37	ID="BP"	Product Code.
38	CFI="FFCPSX"	CFI code for the instrument.
39	SecTyp="FUT"	Product Type.
40	MMY="20170900"	Period Code.
41	MatDt="2017-09-18"	Expiration Date.
42	Mult="62500"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
46	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
47	<Pty ID="CME" R="21"/>	21=Clearing Organization.
48	<Pty ID="1A01" R="30">	30=Inter-dealer Broker (IDB)
49	<Sub ID="CME Group Inc. GCC" Typ="5"/>	
50	</Pty>	
51	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
52	Amt="31.25"	Cash Residual Amount. Represents $ difference between rounded price and true average price
53	Ccy="USD"/>	Cash Residual Currency.
54	<Alloc	Allocation Block.
55	IndAllocID2="100103"	Individual Allocation ID. Assigned by CME
56	CustCpcty="4"	Customer Order Capacity (CTI).
57	Qty="6"	Allocation Quantity.
58	TrdID2="15E0B031EE80001D1CB8">	Trade Part ID of the Allocation. Assigned by CME
59	<RegTrdID	
60	ID="FECC15E0B031EE80001D1CB8"	Regulatory Trade ID (UTI/USI).
61	Src="1010000023"	USI Namespace.
62	Typ="0"	
63	Evnt="2"/>	
64	<Pty ID="CME" R="21"/>	21=Clearing Organization.
65	<Pty ID="999" R="38">	38=Position Account
66	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
67	</Pty>	
68	<Pty ID="999" R="4"/>	
69	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
70	<Pty ID="999" R="1"/>	
71	<Pty ID="CARRY3" R="24">	24=Customer Account.
72	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
73	</Pty>	
74	</Alloc>	
75	</AllocRpt>	
76	</FIXML>	

3.5.6 Accept Allocation from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	

4	TransTyp="0"	Transaction Type. 0=New
5	Typ="18"	Allocation type. 18=Take-up (Claim/Accept)
6	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
7	TrdDt="2017-08-15"	Trade Date.
8	Side="1"	Trade Side. 1=Buy, 2=Sell
9	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
10	<Hdr	
11	Snt="2017-08-15T16:25:15-05:00"	Message Time.
12	SID="999"	Sender.
13	TID="CME"	Recipient.
14	SSub="CME"/>	Sender Firm Exchange.
15	<Instrmt	
16	ID="BP"	Product Code.
17	MMY="201709"	Period Code.
18	Exch="CME"/>	Product Exchange.
19	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
20	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
21	<Alloc	
22	IndAllocID2="100103"	
23	Qty="6"	Allocation quantity.
24	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI).
25	<Pty ID="999" R="1"/>	Claiming Firm.
26	<Pty ID="CME" R="22"/>	Claiming Firm Exchange.
27	<Pty ID="CARRY3" R="24">	Claiming Firm Customer Account.
28	<Sub ID="1" Typ="26"/>	Claiming Firm Origin.
29	</Pty>	
30	</Alloc>	
31	</AllocInstrctn>	
32	</FIXML>	

3.5.7 Accept Allocation Acknowledgement to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="1.29"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T14:13:33-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="CPC"	Input Source. CPC=ClearPort
9	TrdTyp="11"	Trade Type. 11=EFR
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="1.2899166666"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E0B031EE80001D1CB81162519365"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="APS3"	Average Price Group ID. Assigned by firm
15	VenuTyp="X"	Venue Type. X=Ex-Pit
16	OrigTmUnit="Mo"	
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="9"	Allocation status. 9=Allocation Claimed (Accepted)
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="6"	Total allocation quantity in this message.

21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="X"	Session Sub. X=Ex-pit
23	SesID="RTH"	Session ID.
24	MtchID="15E0B031EE80001D1CB0"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T16:25:19-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS3"/>	Client Order ID.
35	<Instrmt	
36	Sym="6BU7"	Product Symbol.
37	ID="BP"	Product Code.
38	CFI="FFCPSX"	CFI code for the instrument.
39	SecTyp="FUT"	Product Type.
40	MMY="20170900"	Period Code.
41	MatDt="2017-09-18"	Expiration Date.
42	Mult="62500"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
46	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
47	<Pty ID="CME" R="21"/>	21=Clearing Organization.
48	<Pty ID="1A01" R="30">	30=Inter-dealer Broker (IDB)
49	<Sub ID="CME Group Inc. GCC" Typ="5"/>	
50	</Pty>	
51	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
52	Amt="31.25"	Cash Residual Amount. Represents $ difference between rounded price and true average price
53	Ccy="USD"/>	Cash Residual Currency.
54	<Alloc	Allocation Block.
55	IndAllocID2="100103"	Individual Allocation ID. Assigned by CME
56	CustCpcty="4"	Customer Order Capacity (CTI).
57	Qty="6"	Allocation Quantity.
58	TrdID2="15E0B031EE80001D1CB8">	Trade Part ID of the Allocation. Assigned by CME
59	<RegTrdID	
60	ID="FECC15E0B031EE80001D1CB8"	Regulatory Trade ID (UTI/USI).
61	Src="1010000023"	USI Namespace.
62	Typ="0"	
63	Evnt="2"/>	
64	<Pty ID="CME" R="21"/>	21=Clearing Organization.
65	<Pty ID="999" R="38">	38=Position Account
66	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
67	</Pty>	
68	<Pty ID="999" R="4"/>	
69	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
70	<Pty ID="999" R="1"/>	
71	<Pty ID="CARRY3" R="24">	24=Customer Account.
72	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
73	</Pty>	
74	<Pty ID="API" R="200"/>	200=Last Modify User
75	</Alloc>	
76	</AllocRpt>	

77	</FIXML>	

3.5.8 Accept Allocation Alert to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="1.29"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T14:13:33-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="CPC"	Input Source. CPC=ClearPort
9	TrdTyp="11"	Trade Type. 11=EFR
10	RptTyp="15"	Allocation Report Type. 15=Allocation (Give-up)
11	AvgPx="1.2899166666"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E0B031EE80001D1CB41162519364"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	GrpID="100031"	CME assigned allocation group ID.
15	AvgPxGrpID="APS3"	Average Price Group ID. Assigned by firm
16	VenuTyp="X"	Venue Type. X=Ex-Pit
17	OrigTmUnit="Mo"	
18	Side="2"	Trade Side. 1=Buy, 2=Sell
19	Stat="9"	Allocation status. 9=Allocation Claimed (Accepted)
20	TransTyp="0"	Transaction Type. 0=New
21	Qty="6"	Total allocation quantity in this message.
22	TrdDt="2017-08-15"	Trade Date.
23	MtchID="15E0B031EE80001D1CB0"	Match ID. Assigned by CME
24	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
25	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
26	<Hdr	
27	Snt="2017-08-15T16:25:19-05:00"	Message Time.
28	SID="CME"	Sender.
29	TID="010"	Recipient.
30	SSub="CME"	Sender Firm Exchange.
31	TSub="CME"/>	Recipient Firm Exchange.
32	<OrdAlloc	
33	ClOrdID="APS3"/>	Client Order ID.
34	<Instrmt	
35	Sym="6BU7"	Product Symbol.
36	ID="BP"	Product Code.
37	CFI="FFCPSX"	CFI code for the instrument.
38	SecTyp="FUT"	Product Type.
39	MMY="20170900"	Period Code.
40	MatDt="2017-09-18"	Expiration Date.
41	Mult="62500"	Price Multiplier.
42	Exch="CME"	Product Exchange.
43	PxQteCcy="USD"/>	Price Quote Currency.
44	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
45	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
46	<Pty ID="ACCOUNT3" R="24">	24=Customer Account.
47	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account

48	</Pty>	
49	<Pty ID="CME" R="21"/>	21=Clearing Organization.
50	<Pty ID="010" R="38">	38=Position Account
51	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
52	</Pty>	
53	<Pty ID="010" R="4"/>	4=Clearing Firm.
54	<Pty ID="1A01" R="30">	30=Inter-dealer Broker (IDB)
55	<Sub ID="CME Group Inc. GCC" Typ="5"/>	
56	</Pty>	
57	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
58	Amt="-31.25"	Cash Residual Amount. Represents $ difference between rounded price and true average price
59	Ccy="USD"/>	Cash Residual Currency.
60	<Alloc	Allocation Block.
61	IndAllocID2="100032"	Individual Allocation ID. Assigned by CME
62	CustCpcty="4"	Customer Order Capacity (CTI).
63	Qty="6"	Allocation Quantity.
64	GrpAmt="7.7395"	Notional Value of the Allocation.
65	TrdID2="15E0B031EE80001D1CB4">	Trade Part ID of the Allocation. Assigned by CME
66	<RegTrdID	
67	ID="FECC15E0B031EE80001D1CB4"	Regulatory Trade ID (UTI/USI).
68	Src="1010000023"	USI Namespace.
69	Typ="0"	
70	Evnt="2"/>	
71	<Pty ID="CME" R="21"/>	21=Clearing Organization.
72	<Pty ID="999" R="4"/>	
73	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
74	<Pty ID="999" R="1"/>	
75	<Pty ID="CARRY3" R="24">	24=Customer Account.
76	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
77	</Pty>	
78	</Alloc>	
79	</AllocRpt>	
80	</FIXML>	

3.5.9 Update Allocation from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
5	Typ="18"	Allocation Type. 18=Take-up (Claim/Accept)
6	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
7	TrdDt="2017-08-15"	Trade Date.
8	Side="1"	Trade Side. 1=Buy, 2=Sell
9	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
10	<Hdr	
11	Snt="2017-08-15T16:36:08-05:00"	Message Time.
12	SID="999"	Sender.
13	TID="CME"	Recipient.
14	SSub="CME"/>	Sender Firm Exchange.
15	<Instrmt	

16	ID="BP"	Product Code.
17	MMY="201709"	Period Code.
18	Exch="CME"/>	Product Exchange.
19	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
20	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
21	<Alloc	
22	IndAllocID2="100103"	
23	Qty="6"	Allocation quantity.
24	CustCpcty="**3**">	Claiming Firm Customer Order Capacity (CTI).
25	<Pty ID="999" R="1"/>	Claiming Firm.
26	<Pty ID="CME" R="22"/>	Claiming Firm Exchange.
27	<Pty ID="**UPDATE3**" R="24">	Claiming Firm Customer Account.
28	<Sub ID="1" Typ="26"/>	Claiming Firm Origin.
29	</Pty>	
30	</Alloc>	
31	</AllocInstrctn>	
32	</FIXML>	

3.5.10 Update Allocation Acknowledgement to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="1.29"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T14:13:33-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="CPC"	Input Source. CPC=ClearPort
9	TrdTyp="11"	Trade Type. 11=EFR
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="1.2899166666"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E2474C8EC0001D6D15E1182123355"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="APS3"	Average Price Group ID. Assigned by firm
15	VenuTyp="X"	Venue Type. X=Ex-Pit
16	OrigTmUnit="Mo"	
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="9"	Allocation status. 9=Allocation Claimed (Accepted)
19	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
20	Qty="6"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="X"	Session Sub. X=Ex-pit
23	SesID="RTH"	Session ID.
24	MtchID="15E0B031EE80001D1CB0"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T16:36:08-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.

33	<OrdAlloc	
34	ClOrdID="APS3"/>	Client Order ID.
35	<Instrmt	
36	Sym="6BU7"	Product Symbol.
37	ID="BP"	Product Code.
38	CFI="FFCPSX"	CFI code for the instrument.
39	SecTyp="FUT"	Product Type.
40	MMY="20170900"	Period Code.
41	MatDt="2017-09-18"	Expiration Date.
42	Mult="62500"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
46	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
47	<Pty ID="CME" R="21"/>	21=Clearing Organization.
48	<Pty ID="1A01" R="30">	30=Inter-dealer Broker (IDB)
49	<Sub ID="CME Group Inc. GCC" Typ="5"/>	
50	</Pty>	
51	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
52	Amt="31.25"	Cash Residual Amount. Represents $ difference between rounded price and true average price
53	Ccy="USD"/>	Cash Residual Currency.
54	<Alloc	Allocation Block.
55	IndAllocID2="100103"	Individual Allocation ID. Assigned by CME
56	CustCpcty="**3**"	Customer Order Capacity (CTI).
57	Qty="6"	Allocation Quantity.
58	TrdID2="15E0B031EE80001D1CB8">	Trade Part ID of the Allocation. Assigned by CME
59	<RegTrdID	
60	ID="FECC15E0B031EE80001D1CB8"	Regulatory Trade ID (UTI/USI).
61	Src="1010000023"	USI Namespace.
62	Typ="0"	
63	Evnt="2"/>	
64	<Pty ID="CME" R="21"/>	21=Clearing Organization.
65	<Pty ID="999" R="38">	38=Position Account
66	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
67	</Pty>	
68	<Pty ID="999" R="4"/>	
69	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
70	<Pty ID="999" R="1"/>	
71	<Pty ID="**UPDATE3**" R="24">	24=Customer Account.
72	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
73	</Pty>	
74	<Pty ID="API" R="200"/>	200=Last Modify User
75	</Alloc>	
76	</AllocRpt>	
77	</FIXML>	

3.6 Claiming Firm Rejects Allocation, Executing Firm Cancels (Deletes) Allocation

3.6.1 New NVAP Group Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15E2474C8EC0001D421221123258564"	Message ID.
5	GrpID="100041"	CME assigned allocation group ID.
6	AvgPxGrpID="APS4"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T12:32:58-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="0"	Transaction Type. 0=New
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="20"	Total quantity of the group.
13	RemQty="20"	Total quantity of the group remaining that has not been allocated.
14	Side="2"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="0.515625"	Notional Value of the group.
17	GrpRemAmt="0.515625"	Notional Value Remaining that has not been allocated.
18	HighPx="0.015625"	Highest Price of the Trades in the Group.
19	LowPx="0.0390625">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T12:32:58-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="CBT"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS4"/>	Client Order ID.
28	<Instrmt	
29	Sym="OZFV7 C1207"	Product Symbol.
30	ID="25"	Product Code.
31	CFI="OCAXPS"	CFI code for the instrument.
32	SecTyp="OOF"	Product Type.
33	MMY="201710"	Period Code.
34	MatDt="2017-09-22"	Expiration Date.
35	StrkPx="120.75"	Strike Price.
36	Mult="1000"	Price Multiplier.
37	Exch="CBT"	Product Exchange.
38	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
39	PxQteCcy="USD"/>	Price Quote Currency.
40	<Undly MMY="201712"/>	Underlying Period Code.
41	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
42	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
43	<Pty ID="CME" R="21"/>	21=Clearing Organization.
44	<Pty ID="ACCOUNT4" R="24">	24=Customer Account.
45	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
46	</AllocInstrctnAlert>	
47	</FIXML>	

3.6.2 New Allocation Request from Executing Firm, Using ReqID

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	GrpID="100041"	CME assigned allocation group ID.
5	AvgPxGrpID="APS4"	Average Price Group ID. Assigned by firm
6	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
7	TransTyp="0"	Transaction Type. 0=New
8	Typ="17"	Allocation type. 17=Give-up
9	Qty="11"	Total allocation quantity in this message.
10	TrdDt="2017-08-15"	Trade Date.
11	Side="2"	Trade Side. 1=Buy, 2=Sell
12	ReqID="112233445566778899"	Allocation Request ID.
13	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
14	<Hdr	
15	Snt="2017-08-15T12:39:15-05:00"	Message Time.
16	SID="010"	Sender.
17	TID="CME"	Recipient.
18	SSub="CBT"/>	Sender Firm Exchange.
19	<OrdAlloc	
20	ClOrdID="APS4"/>	Client Order ID.
21	<Instrmt	
22	ID="25"	Product Code.
23	SecTyp="OOF"	Product Type.
24	MMY="201710"	Period Code.
25	StrkPx="120.75"	Strike Price.
26	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
27	Exch="CBT"/>	Product Exchange.
28	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
29	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
30	<Pty ID="ACCOUNT4" R="24">	24=Customer Account.
31	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
32	</Pty>	
33	<Alloc	
34	Qty="11"	Allocation quantity.
35	AvgPx="0.02578125"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
36	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI). Optional, if not provided, will default to 4.
37	<Pty ID="999" R="1"/>	Claiming Firm.
38	<Pty ID="CBT" R="22"/>	Claiming Firm Exchange.
39	<Pty ID="CARRY4" R="24">	Claiming Firm Customer Account.
40	<Sub ID="1" Typ="26"/>	Claiming Firm Origin. Optional, if not provided, will default to 1.
41	</Pty>	
42	</Alloc>	
43	</AllocInstrctn>	
44	</FIXML>	

3.6.3 New Allocation Confirmation to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	

2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="0.0234375"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T12:39:15-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="TES"	Input Source. TES=Pit
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="15"	Allocation Report Type. 15=Allocation (Give-up)
11	AvgPx="0.02578125"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E2474C8EC0001D42AFC1123312599"	Message ID. Assigned by CME
13	MLegRptTyp="2"	Multileg Reporting Match Type (Traded As). 2=Spread
14	GrpID="100041"	CME assigned allocation group ID.
15	AvgPxGrpID="APS4"	Average Price Group ID. Assigned by firm
16	VenuTyp="P"	Venue Type. P=Pit
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="6"	Allocation status. 6=Allocation Pending.
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="11"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="P"	Session Sub. P=Pit
23	SesID="RTH"	Session ID.
24	MtchID="15E2474C8EC0001D42AF8"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ReqID="112233445566778899"	Allocation Request ID.
27	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
28	<Hdr	
29	Snt="2017-08-15T12:39:15-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CBT"/>	Recipient Firm Exchange.
34	<OrdAlloc	
35	ClOrdID="APS4"/>	Client Order ID.
36	<Instrmt	
37	Sym="OZFV7 C1207"	Product Symbol.
38	ID="25"	Product Code.
39	CFI="OCAXPS"	CFI code for the instrument.
40	SecTyp="OOF"	Product Type.
41	MMY="201710"	Period Code.
42	MatDt="2017-09-22"	Expiration Date.
43	StrkPx="120.75"	Strike Price.
44	Mult="1000"	Price Multiplier.
45	Exch="CBT"	Product Exchange.
46	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
47	PxQteCcy="USD"/>	Price Quote Currency.
48	<Undly MMY="201712"/>	Underlying Period Code.
49	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
50	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
51	<Pty ID="AUD" R="12"/>	12=Executing Trader.
52	<Pty ID="ACCOUNT4" R="24">	24=Customer Account.
53	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
54	</Pty>	
55	<Pty ID="CME" R="21"/>	21=Clearing Organization.

56	<Pty ID="010B" R="38">	38=Position Account
57	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
58	</Pty>	
59	<Pty ID="010" R="4"/>	4=Clearing Firm.
60	<Pty ID="API" R="200"/>	200=Last Modify User
61	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
62	Amt="-25.74"	Cash Residual Amount. Represents $ difference between rounded price and true average price
63	Ccy="USD"/>	Cash Residual Currency.
64	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
65	Amt="-257.84"	Option Premium Amount.
66	Ccy="USD"/>	Option Premium Currency.
67	<Alloc	Allocation Block.
68	IndAllocID2="100042"	Individual Allocation ID. Assigned by CME
69	CustCpcty="4"	Customer Order Capacity (CTI).
70	Qty="11"	Allocation Quantity.
71	GrpAmt="0.28359375"	Notional Value of the Allocation.
72	TrdID2="15E2474C8EC0001D42AFC">	Trade Part ID of the Allocation. Assigned by CME
73	<RegTrdID	
74	ID="FECF15E2474C8EC0001D42AFC"	Regulatory Trade ID (UTI/USI).
75	Src="1010000023"	USI Namespace.
76	Typ="0"	
77	Evnt="2"/>	
78	<Pty ID="CME" R="21"/>	21=Clearing Organization.
79	<Pty ID="999" R="4"/>	
80	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
81	<Pty ID="999" R="1"/>	
82	<Pty ID="CARRY4" R="24">	24=Customer Account.
83	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
84	</Pty>	
85	</Alloc>	
86	</AllocRpt>	
87	</FIXML>	

3.6.4 NVAP Group Update Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15E2474C8EC0001D421221123258564"	Message ID.
5	GrpID="100041"	CME assigned allocation group ID.
6	AvgPxGrpID="APS4"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T12:32:58-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="20"	Total quantity of the group.
13	RemQty="9"	Total quantity of the group remaining that has not been allocated.
14	Side="2"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="0.515625"	Notional Value of the group.

17	GrpRemAmt="0.23203125"	Notional Value Remaining that has not been allocated.
18	HighPx="0.015625"	Highest Price of the Trades in the Group.
19	LowPx="0.0390625">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T12:39:15-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="CBT"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS4"/>	Client Order ID.
28	<Instrmt	
29	Sym="OZFV7 C1207"	Product Symbol.
30	ID="25"	Product Code.
31	CFI="OCAXPS"	CFI code for the instrument.
32	SecTyp="OOF"	Product Type.
33	MMY="201710"	Period Code.
34	MatDt="2017-09-22"	Expiration Date.
35	StrkPx="120.75"	Strike Price.
36	Mult="1000"	Price Multiplier.
37	Exch="CBT"	Product Exchange.
38	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
39	PxQteCcy="USD"/>	Price Quote Currency.
40	<Undly MMY="201712"/>	Underlying Period Code.
41	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
42	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
43	<Pty ID="CME" R="21"/>	21=Clearing Organization.
44	<Pty ID="ACCOUNT4" R="24">	24=Customer Account.
45	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
46	</AllocInstrctnAlert>	
47	</FIXML>	

3.6.5 New Allocation Alert to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="0.0234375"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T12:39:15-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="TES"	Input Source. TES=Pit
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="0.02578125"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E2474C8EC0001D42B002123312600"	Message ID. Assigned by CME
13	MLegRptTyp="2"	Multileg Reporting Match Type (Traded As). 2=Spread
14	AvgPxGrpID="APS4"	Average Price Group ID. Assigned by firm
15	VenuTyp="P"	Venue Type. P=Pit
16	Side="2"	Trade Side. 1=Buy, 2=Sell
17	Stat="6"	Allocation status. 6=Allocation Pending.
18	TransTyp="0"	Transaction Type. 0=New
19	Qty="11"	Total allocation quantity in this message.
20	TrdDt="2017-08-15"	Trade Date.

21	SesSub="P"	Session Sub. P=Pit
22	SesID="RTH"	Session ID.
23	MtchID="15E2474C8EC0001D42AF8"	Match ID. Assigned by CME
24	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
25	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
26	<Hdr	
27	Snt="2017-08-15T12:39:15-05:00"	Message Time.
28	SID="CME"	Sender.
29	TID="999"	Recipient.
30	SSub="CME"	Sender Firm Exchange.
31	TSub="CBT"/>	Recipient Firm Exchange.
32	<OrdAlloc	
33	ClOrdID="APS4"/>	Client Order ID.
34	<Instrmt	
35	Sym="OZFV7 C1207"	Product Symbol.
36	ID="25"	Product Code.
37	CFI="OCAXPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	MMY="20171000"	Period Code.
40	MatDt="2017-09-22"	Expiration Date.
41	StrkPx="120.75"	Strike Price.
42	Mult="1000"	Price Multiplier.
43	Exch="CBT"	Product Exchange.
44	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
45	PxQteCcy="USD"/>	Price Quote Currency.
46	<Undly MMY="201712"/>	Underlying Period Code.
47	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
48	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
49	<Pty ID="AUD" R="12"/>	12=Executing Trader.
50	<Pty ID="CME" R="21"/>	21=Clearing Organization.
51	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
52	Amt="25.74"	Cash Residual Amount. Represents $ difference between rounded price and true average price
53	Ccy="USD"/>	Cash Residual Currency.
54	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="257.84"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<Alloc	Allocation Block.
58	IndAllocID2="100104"	Individual Allocation ID. Assigned by CME
59	CustCpcty="4"	Customer Order Capacity (CTI).
60	Qty="11"	Allocation Quantity.
61	TrdID2="15E2474C8EC0001D42B00">	Trade Part ID of the Allocation. Assigned by CME
62	<RegTrdID	
63	ID="FECC15E2474C8EC0001D42B00"	Regulatory Trade ID (UTI/USI).
64	Src="1010000023"	USI Namespace.
65	Typ="0"	
66	Evnt="2"/>	
67	<Pty ID="CME" R="21"/>	21=Clearing Organization.
68	<Pty ID="999B" R="38">	38=Position Account
69	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
70	</Pty>	
71	<Pty ID="999" R="4"/>	
72	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
73	<Pty ID="999" R="1"/>	
74	<Pty ID="CARRY4" R="24">	24=Customer Account.
75	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
76	</Pty>	

77	</Alloc>	
78	</AllocRpt>	
79	</FIXML>	

3.6.6 Reject Allocation from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	TransTyp="0"	Transaction Type. 0=New
5	Typ="19"	Allocation type. 18=Refuse Take-up (Reject)
6	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
7	TrdDt="2017-08-15"	Trade Date.
8	Side="2"	Trade Side. 1=Buy, 2=Sell
9	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
10	<Hdr	
11	Snt="2017-08-15T15:42:26-05:00"	Message Time.
12	SID="999"	Sender.
13	TID="CME"	Recipient.
14	SSub="CBT"/>	Sender Firm Exchange.
15	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
16	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
17	<Alloc	
18	IndAllocID2="100104"	
19	Qty="11">	Allocation quantity.
20	<Pty ID="999" R="1"/>	Claiming Firm.
21	<Pty ID="CBT" R="22"/>	Claiming Firm Exchange.
22	</Alloc>	
23	</AllocInstrctn>	
24	</FIXML>	

3.6.7 Reject Allocation Acknowledgement to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="0.0234375"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T12:39:15-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="TES"	Input Source. TES=Pit
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="0.02578125"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E2474C8EC0001D42B001153326468"	Message ID. Assigned by CME
13	MLegRptTyp="2"	Multileg Reporting Match Type (Traded As). 2=Spread
14	AvgPxGrpID="APS4"	Average Price Group ID. Assigned by firm
15	VenuTyp="P"	Venue Type. P=Pit
16	Side="2"	Trade Side. 1=Buy, 2=Sell

17	Stat="10"	Allocation status. 10=Allocation Refused (Rejected)
18	TransTyp="0"	Transaction Type. 0=New
19	Qty="11"	Total allocation quantity in this message.
20	TrdDt="2017-08-15"	Trade Date.
21	SesSub="P"	Session Sub. P=Pit
22	SesID="RTH"	Session ID.
23	MtchID="15E2474C8EC0001D42AF8"	Match ID. Assigned by CME
24	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
25	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
26	<Hdr	
27	Snt="2017-08-15T15:42:26-05:00"	Message Time.
28	SID="CME"	Sender.
29	TID="999"	Recipient.
30	SSub="CME"	Sender Firm Exchange.
31	TSub="CBT"/>	Recipient Firm Exchange.
32	<OrdAlloc	
33	ClOrdID="APS4"/>	Client Order ID.
34	<Instrmt	
35	Sym="OZFV7 C1207"	Product Symbol.
36	ID="25"	Product Code.
37	CFI="OCAXPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	MMY="20171000"	Period Code.
40	MatDt="2017-09-22"	Expiration Date.
41	StrkPx="120.75"	Strike Price.
42	Mult="1000"	Price Multiplier.
43	Exch="CBT"	Product Exchange.
44	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
45	PxQteCcy="USD"/>	Price Quote Currency.
46	<Undly MMY="201712"/>	Underlying Period Code.
47	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
48	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
49	<Pty ID="AUD" R="12"/>	12=Executing Trader.
50	<Pty ID="CME" R="21"/>	21=Clearing Organization.
51	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
52	Amt="25.74"	Cash Residual Amount. Represents $ difference between rounded price and true average price
53	Ccy="USD"/>	Cash Residual Currency.
54	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="257.84"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<Alloc	Allocation Block.
58	IndAllocID2="100104"	Individual Allocation ID. Assigned by CME
59	CustCpcty="4"	Customer Order Capacity (CTI).
60	Qty="11"	Allocation Quantity.
61	TrdID2="15E2474C8EC0001D42B00">	Trade Part ID of the Allocation. Assigned by CME
62	<RegTrdID	
63	ID="FECC15E2474C8EC0001D42B00"	Regulatory Trade ID (UTI/USI).
64	Src="1010000023"	USI Namespace.
65	Typ="0"	
66	Evnt="2"/>	
67	<Pty ID="CME" R="21"/>	21=Clearing Organization.
68	<Pty ID="999B" R="38">	38=Position Account
69	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
70	</Pty>	
71	<Pty ID="999" R="4"/>	
72	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
73	<Pty ID="999" R="1"/>	

74	<Pty ID="CARRY4" R="24">	24=Customer Account.
75	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
76	</Pty>	
77	</Alloc>	
78	</AllocRpt>	
79	</FIXML>	

3.6.8 Reject Allocation Alert to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="0.0234375"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T12:39:15-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="TES"	Input Source. TES=Pit
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="15"	Allocation Report Type. 15=Allocation (Give-up)
11	AvgPx="0.02578125"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E2474C8EC0001D42AFC1153326468"	Message ID. Assigned by CME
13	MLegRptTyp="2"	Multileg Reporting Match Type (Traded As). 2=Spread
14	GrpID="100041"	CME assigned allocation group ID.
15	AvgPxGrpID="APS4"	Average Price Group ID. Assigned by firm
16	VenuTyp="P"	Venue Type. P=Pit
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="10"	Allocation status. 10=Allocation Refused (Rejected)
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="11"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="P"	Session Sub. P=Pit
23	SesID="RTH"	Session ID.
24	MtchID="15E2474C8EC0001D42AF8"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T15:42:26-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="010"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CBT"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS4"/>	Client Order ID.
35	<Instrmt	
36	Sym="OZFV7 C1207"	Product Symbol.
37	ID="25"	Product Code.
38	CFI="OCAXPS"	CFI code for the instrument.
39	SecTyp="OOF"	Product Type.
40	MMY="20171000"	Period Code.
41	MatDt="2017-09-22"	Expiration Date.
42	StrkPx="120.75"	Strike Price.
43	Mult="1000"	Price Multiplier.

44	Exch="CBT"	Product Exchange.
45	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
46	PxQteCcy="USD"/>	Price Quote Currency.
47	<Undly MMY="201712"/>	Underlying Period Code.
48	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
49	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
50	<Pty ID="AUD" R="12"/>	12=Executing Trader.
51	<Pty ID="ACCOUNT4" R="24">	24=Customer Account.
52	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
53	</Pty>	
54	<Pty ID="CME" R="21"/>	21=Clearing Organization.
55	<Pty ID="010B" R="38">	38=Position Account
56	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
57	</Pty>	
58	<Pty ID="010" R="4"/>	4=Clearing Firm.
59	<Pty ID="API" R="200"/>	200=Last Modify User
60	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
61	Amt="-25.74"	Cash Residual Amount. Represents $ difference between rounded price and true average price
62	Ccy="USD"/>	Cash Residual Currency.
63	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
64	Amt="-257.84"	Option Premium Amount.
65	Ccy="USD"/>	Option Premium Currency.
66	<Alloc	Allocation Block.
67	IndAllocID2="100042"	Individual Allocation ID. Assigned by CME
68	CustCpcty="4"	Customer Order Capacity (CTI).
69	Qty="11"	Allocation Quantity.
70	GrpAmt="0.28359375"	Notional Value of the Allocation.
71	TrdID2="15E2474C8EC0001D42AFC">	Trade Part ID of the Allocation. Assigned by CME
72	<RegTrdID	
73	ID="FECF15E2474C8EC0001D42AFC"	Regulatory Trade ID (UTI/USI).
74	Src="1010000023"	USI Namespace.
75	Typ="0"	
76	Evnt="2"/>	
77	<Pty ID="CME" R="21"/>	21=Clearing Organization.
78	<Pty ID="999" R="4"/>	
79	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
80	<Pty ID="999" R="1"/>	
81	<Pty ID="CARRY4" R="24">	24=Customer Account.
82	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
83	</Pty>	
84	</Alloc>	
85	</AllocRpt>	
86	</FIXML>	

3.6.9 Cancel (Delete) Allocation from Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	GrpID="100041"	CME assigned allocation group ID.
5	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing

6	TransTyp="2"	Transaction Type. 2=Cancel (Delete)
7	Typ="17"	Allocation type. 17=Give-up
8	TrdDt="2017-08-15"	Trade Date.
9	Side="1"	Trade Side. 1=Buy, 2=Sell
10	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
11	<Hdr	
12	Snt="2017-08-15T15:46:00-05:00"	Message Time.
13	SID="010"	Sender.
14	TID="CME"	Recipient.
15	SSub="CBT"/>	Sender Firm Exchange.
16	<Instrmt	
17	ID="25"	Product Code.
18	SecTyp="OOF"	Product Type.
19	MMY="201710"	Period Code.
20	StrkPx="120.75"	Strike Price.
21	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
22	Exch="CBT"/>	Product Exchange.
23	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
24	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
25	<Alloc	
26	IndAllocID2="100042"	Individual Allocation ID. Assigned by CME
27	Qty="11">	Allocation quantity.
28	<Pty ID="999" R="1"/>	Claiming Firm.
29	<Pty ID="CBT" R="22"/>	Claiming Firm Exchange.
30	</Alloc>	
31	</AllocInstrctn>	
32	</FIXML>	

3.6.10 Cancel (Delete) Allocation Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="0.0234375"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T12:39:15-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="TES"	Input Source. TES=Pit
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="15"	Allocation Report Type. 15=Allocation (Give-up)
11	AvgPx="0.02578125"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E2474C8EC0001D42AFC1144132470"	Message ID. Assigned by CME
13	MLegRptTyp="2"	Multileg Reporting Match Type (Traded As). 2=Spread
14	GrpID="100041"	CME assigned allocation group ID.
15	AvgPxGrpID="APS4"	Average Price Group ID. Assigned by firm
16	VenuTyp="P"	Venue Type. P=Pit
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="12"	Allocation status. 12=Cancelled (Deleted)
19	TransTyp="2"	Transaction Type. 2=Cancel (Delete)
20	Qty="11"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="P"	Session Sub. P=Pit
23	SesID="RTH"	Session ID.

24	MtchID="15E2474C8EC0001D42AF8"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T15:46:00-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="010"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CBT"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS4"/>	Client Order ID.
35	<Instrmt	
36	Sym="OZFV7 C1207"	Product Symbol.
37	ID="25"	Product Code.
38	CFI="OCAXPS"	CFI code for the instrument.
39	SecTyp="OOF"	Product Type.
40	MMY="20171000"	Period Code.
41	MatDt="2017-09-22"	Expiration Date.
42	StrkPx="120.75"	Strike Price.
43	Mult="1000"	Price Multiplier.
44	Exch="CBT"	Product Exchange.
45	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
46	PxQteCcy="USD"/>	Price Quote Currency.
47	<Undly MMY="201712"/>	Underlying Period Code.
48	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
49	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
50	<Pty ID="AUD" R="12"/>	12=Executing Trader.
51	<Pty ID="ACCOUNT4" R="24">	24=Customer Account.
52	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
53	</Pty>	
54	<Pty ID="CME" R="21"/>	21=Clearing Organization.
55	<Pty ID="010B" R="38">	38=Position Account
56	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
57	</Pty>	
58	<Pty ID="010" R="4"/>	4=Clearing Firm.
59	<Pty ID="API" R="200"/>	200=Last Modify User
60	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
61	Amt="-25.74"	Cash Residual Amount. Represents $ difference between rounded price and true average price
62	Ccy="USD"/>	Cash Residual Currency.
63	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
64	Amt="-257.84"	Option Premium Amount.
65	Ccy="USD"/>	Option Premium Currency.
66	<Alloc	Allocation Block.
67	IndAllocID2="100042"	Individual Allocation ID. Assigned by CME
68	CustCpcty="4"	Customer Order Capacity (CTI).
69	Qty="11"	Allocation Quantity.
70	GrpAmt="0.28359375"	Notional Value of the Allocation.
71	ReqQty="11"	Requested Allocation Quantity.
72	TrdID2="15E2474C8EC0001D42AFC">	Trade Part ID of the Allocation. Assigned by CME
73	<RegTrdID	
74	ID="FECF15E2474C8EC0001D42AFC"	Regulatory Trade ID (UTI/USI).
75	Src="1010000023"	USI Namespace.
76	Typ="0"	
77	Evnt="2"/>	
78	<Pty ID="CME" R="21"/>	21=Clearing Organization.
79	<Pty ID="999" R="4"/>	

80	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
81	<Pty ID="999" R="1"/>	
82	<Pty ID="CARRY4" R="24">	24=Customer Account.
83	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
84	</Pty>	
85	</Alloc>	
86	</AllocRpt>	
87	</FIXML>	

3.6.11 NVAP Group Update Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15E2474C8EC0001D421221123258564"	Message ID.
5	GrpID="100041"	CME assigned allocation group ID.
6	AvgPxGrpID="APS4"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T12:32:58-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="20"	Total quantity of the group.
13	RemQty="20"	Total quantity of the group remaining that has not been allocated.
14	Side="2"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="0.515625"	Notional Value of the group.
17	GrpRemAmt="0.515625"	Notional Value Remaining that has not been allocated.
18	HighPx="0.015625"	Highest Price of the Trades in the Group.
19	LowPx="0.0390625">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T15:46:00-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="CBT"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS4"/>	Client Order ID.
28	<Instrmt	
29	Sym="OZFV7 C1207"	Product Symbol.
30	ID="25"	Product Code.
31	CFI="OCAXPS"	CFI code for the instrument.
32	SecTyp="OOF"	Product Type.
33	MMY="201710"	Period Code.
34	MatDt="2017-09-22"	Expiration Date.
35	StrkPx="120.75"	Strike Price.
36	Mult="1000"	Price Multiplier.
37	Exch="CBT"	Product Exchange.
38	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
39	PxQteCcy="USD"/>	Price Quote Currency.
40	<Undly MMY="201712"/>	Underlying Period Code.
41	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
42	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)

43	<Pty ID="CME" R="21"/>	21=Clearing Organization.
44	<Pty ID="ACCOUNT4" R="24">	24=Customer Account.
45	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
46	</AllocInstrctnAlert>	
47	</FIXML>	

3.6.12 Cancel (Delete) Allocation Alert to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="0.0234375"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T12:39:15-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="TES"	Input Source. TES=Pit
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="0.02578125"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E2474C8EC0001D42B001144132470"	Message ID. Assigned by CME
13	MLegRptTyp="2"	Multileg Reporting Match Type (Traded As). 2=Spread
14	AvgPxGrpID="APS4"	Average Price Group ID. Assigned by firm
15	VenuTyp="P"	Venue Type. P=Pit
16	Side="2"	Trade Side. 1=Buy, 2=Sell
17	Stat="12"	Allocation status. 12=Cancelled (Deleted)
18	TransTyp="2"	Transaction Type. 2=Cancel (Delete)
19	Qty="11"	Total allocation quantity in this message.
20	TrdDt="2017-08-15"	Trade Date.
21	SesSub="P"	Session Sub. P=Pit
22	SesID="RTH"	Session ID.
23	MtchID="15E2474C8EC0001D42AF8"	Match ID. Assigned by CME
24	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
25	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
26	<Hdr	
27	Snt="2017-08-15T15:46:00-05:00"	Message Time.
28	SID="CME"	Sender.
29	TID="999"	Recipient.
30	SSub="CME"	Sender Firm Exchange.
31	TSub="CBT"/>	Recipient Firm Exchange.
32	<OrdAlloc	
33	ClOrdID="APS4"/>	Client Order ID.
34	<Instrmt	
35	Sym="OZFV7 C1207"	Product Symbol.
36	ID="25"	Product Code.
37	CFI="OCAXPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	MMY="20171000"	Period Code.
40	MatDt="2017-09-22"	Expiration Date.
41	StrkPx="120.75"	Strike Price.
42	Mult="1000"	Price Multiplier.
43	Exch="CBT"	Product Exchange.
44	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
45	PxQteCcy="USD"/>	Price Quote Currency.

46	<Undly MMY="201712"/>	Underlying Period Code.
47	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
48	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
49	<Pty ID="AUD" R="12"/>	12=Executing Trader.
50	<Pty ID="CME" R="21"/>	21=Clearing Organization.
51	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
52	Amt="25.74"	Cash Residual Amount. Represents $ difference between rounded price and true average price
53	Ccy="USD"/>	Cash Residual Currency.
54	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="257.84"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<Alloc	Allocation Block.
58	IndAllocID2="100104"	Individual Allocation ID. Assigned by CME
59	CustCpcty="4"	Customer Order Capacity (CTI).
60	Qty="11"	Allocation Quantity.
61	TrdID2="15E2474C8EC0001D42B00">	Trade Part ID of the Allocation. Assigned by CME
62	<RegTrdID	
63	ID="FECC15E2474C8EC0001D42B00"	Regulatory Trade ID (UTI/USI).
64	Src="1010000023"	USI Namespace.
65	Typ="0"	
66	Evnt="2"/>	
67	<Pty ID="CME" R="21"/>	21=Clearing Organization.
68	<Pty ID="999B" R="38">	38=Position Account
69	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
70	</Pty>	
71	<Pty ID="999" R="4"/>	
72	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
73	<Pty ID="999" R="1"/>	
74	<Pty ID="CARRY4" R="24">	24=Customer Account.
75	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
76	</Pty>	
77	</Alloc>	
78	</AllocRpt>	
79	</FIXML>	

3.7 Executing Firm Updates Existing Allocation (Pre-Claim)

3.7.1 New NVAP Group Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15E247485F70004D2146A1195645536"	Message ID.
5	GrpID="100051"	CME assigned allocation group ID.
6	AvgPxGrpID="APS5"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T13:49:12-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="0"	Transaction Type. 0=New
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="7"	Total quantity of the group.
13	RemQty="7"	Total quantity of the group remaining that has not been allocated.
14	Side="1"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="120.585"	Notional Value of the group.
17	GrpRemAmt="120.585"	Notional Value Remaining that has not been allocated.
18	HighPx="17.428"	Highest Price of the Trades in the Group.
19	LowPx="16.96">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T13:49:12-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="NYMEX"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS5"/>	Client Order ID.
28	<Instrmt	
29	Sym="SIU7"	Product Symbol.
30	ID="SI"	Product Code.
31	CFI="FCEPSX"	CFI code for the instrument.
32	SecTyp="FUT"	Product Type.
33	MMY="20170900"	Period Code.
34	MatDt="2017-09-27"	Expiration Date.
35	Mult="5000"	Price Multiplier.
36	Exch="COMEX"	Product Exchange.
37	PxQteCcy="USD"/>	Price Quote Currency.
38	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
39	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
40	<Pty ID="CME" R="21"/>	21=Clearing Organization.
41	<Pty ID="ACCOUNT5" R="24">	24=Customer Account.
42	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
43	</AllocInstrctnAlert>	
44	</FIXML>	

3.7.2 New Allocation Request from Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	

2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	GrpID="100051"	CME assigned allocation group ID.
5	AvgPxGrpID="APS5"	Average Price Group ID. Assigned by firm
6	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
7	TransTyp="0"	Transaction Type. 0=New
8	Typ="17"	Allocation type. 17=Give-up
9	Qty="2"	Total allocation quantity in this message.
10	TrdDt="2017-08-15"	Trade Date.
11	Side="1"	Trade Side. 1=Buy, 2=Sell
12	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
13	<Hdr	
14	Snt="2017-08-15T14:14:09-05:00"	Message Time.
15	SID="010"	Sender.
16	TID="CME"	Recipient.
17	SSub="NYMEX"/>	Sender Firm Exchange.
18	<OrdAlloc	
19	ClOrdID="APS5"/>	Client Order ID.
20	<Instrmt	
21	ID="SI"	Product Code.
22	MMY="201709"	Period Code.
23	Exch="COMEX"/>	Product Exchange.
24	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
25	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
26	<Pty ID="ACCOUNT5" R="24">	24=Customer Account.
27	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
28	</Pty>	
29	<Alloc	
30	Qty="2"	Allocation quantity.
31	AvgPx="17.2264285714"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
32	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI). Optional, if not provided, will default to 4.
33	<Pty ID="999" R="1"/>	Claiming Firm.
34	<Pty ID="NYMEX" R="22"/>	Claiming Firm Exchange.
35	<Pty ID="CARRY5" R="24">	Claiming Firm Customer Account.
36	<Sub ID="1" Typ="26"/>	Claiming Firm Origin. Optional, if not provided, will default to 1.
37	</Pty>	
38	</Alloc>	
39	</AllocInstrctn>	
40	</FIXML>	

3.7.3 New Allocation Confirmation to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="17.23"	Rounded Price of this allocation.

6	TxnTm="2017-08-15T14:14:09-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. GBX=Globex
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="15"	Allocation Report Type. 15=Allocation (Give-up)
11	AvgPx="17.2264285714"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E247485F70004D2151A1195937432"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	GrpID="100051"	CME assigned allocation group ID.
15	AvgPxGrpID="APS5"	Average Price Group ID. Assigned by firm
16	VenuTyp="E"	Venue Type. E=Electronic
17	AgrsrInd="Y"	Aggressor Indicator.
18	Side="2"	Trade Side. 1=Buy, 2=Sell
19	Stat="6"	Allocation status. 6=Allocation Pending.
20	TransTyp="0"	Transaction Type. 0=New
21	Qty="2"	Total allocation quantity in this message.
22	TrdDt="2017-08-15"	Trade Date.
23	SesSub="E"	Session Sub. E=Electronic
24	SesID="RTH"	Session ID.
25	MtchID="15E247485F70004D21516"	Match ID. Assigned by CME
26	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
27	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
28	<Hdr	
29	Snt="2017-08-15T14:14:09-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="NYMEX"/>	Recipient Firm Exchange.
34	<OrdAlloc	
35	ClOrdID="APS5"/>	Client Order ID.
36	<Instrmt	
37	Sym="SIU7"	Product Symbol.
38	ID="SI"	Product Code.
39	CFI="FCEPSX"	CFI code for the instrument.
40	SecTyp="FUT"	Product Type.
41	MMY="20170900"	Period Code.
42	MatDt="2017-09-27"	Expiration Date.
43	Mult="5000"	Price Multiplier.
44	Exch="COMEX"	Product Exchange.
45	PxQteCcy="USD"/>	Price Quote Currency.
46	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
47	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
48	<Pty ID="1A0A" R="12"/>	12=Executing Trader.
49	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
50	<Pty ID="ACCOUNT5" R="24">	24=Customer Account.
51	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
52	</Pty>	
53	<Pty ID="CME" R="21"/>	21=Clearing Organization.
54	<Pty ID="010N" R="38">	38=Position Account
55	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
56	</Pty>	
57	<Pty ID="010" R="4"/>	4=Clearing Firm.
58	<Pty ID="API" R="200"/>	200=Last Modify User
59	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual

60	Amt="-35.72"	Cash Residual Amount. Represents $ difference between rounded price and true average price
61	Ccy="USD"/>	Cash Residual Currency.
62	<Alloc	Allocation Block.
63	IndAllocID2="100052"	Individual Allocation ID. Assigned by CME
64	CustCpcty="4"	Customer Order Capacity (CTI).
65	Qty="2"	Allocation Quantity.
66	GrpAmt="34.4528571429"	Notional Value of the Allocation.
67	TrdID2="15E247485F70004D2151A">	Trade Part ID of the Allocation. Assigned by CME
68	<RegTrdID	
69	ID="FECC15E247485F70004D2151A"	Regulatory Trade ID (UTI/USI).
70	Src="1010000023"	USI Namespace.
71	Typ="0"	
72	Evnt="2"/>	
73	<Pty ID="CME" R="21"/>	21=Clearing Organization.
74	<Pty ID="999" R="4"/>	
75	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
76	<Pty ID="999" R="1"/>	
77	<Pty ID="CARRY5" R="24">	24=Customer Account.
78	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
79	</Pty>	
80	</Alloc>	
81	</AllocRpt>	
82	</FIXML>	

3.7.4 NVAP Group Update Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15E247485F70004D2146A1195645536"	Message ID.
5	GrpID="100051"	CME assigned allocation group ID.
6	AvgPxGrpID="APS5"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T13:49:12-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="7"	Total quantity of the group.
13	RemQty="5"	Total quantity of the group remaining that has not been allocated.
14	Side="1"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="120.585"	Notional Value of the group.
17	GrpRemAmt="86.1321428571"	Notional Value Remaining that has not been allocated.
18	HighPx="17.428"	Highest Price of the Trades in the Group.
19	LowPx="16.96">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T14:14:09-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="NYMEX"/>	Recipient Firm Exchange.
26	<OrdAlloc	

27	ClOrdID="APS5"/>	Client Order ID.
28	<Instrmt	
29	Sym="SIU7"	Product Symbol.
30	ID="SI"	Product Code.
31	CFI="FCEPSX"	CFI code for the instrument.
32	SecTyp="FUT"	Product Type.
33	MMY="20170900"	Period Code.
34	MatDt="2017-09-27"	Expiration Date.
35	Mult="5000"	Price Multiplier.
36	Exch="COMEX"	Product Exchange.
37	PxQteCcy="USD"/>	Price Quote Currency.
38	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
39	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
40	<Pty ID="CME" R="21"/>	21=Clearing Organization.
41	<Pty ID="ACCOUNT5" R="24">	24=Customer Account.
42	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
43	</AllocInstrctnAlert>	
44	</FIXML>	

3.7.5 New Allocation Alert to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="17.23"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T14:14:09-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. GBX=Globex
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="17.2264285714"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E247485F70004D2151E2195937432"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="APS5"	Average Price Group ID. Assigned by firm
15	VenuTyp="E"	Venue Type. E=Electronic
16	AgrsrInd="Y"	Aggressor Indicator.
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="6"	Allocation status. 6=Allocation Pending.
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="2"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="E"	Session Sub. E=Electronic
23	SesID="RTH"	Session ID.
24	MtchID="15E247485F70004D21516"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T14:14:09-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.

32	TSub="NYMEX"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS5"/>	Client Order ID.
35	<Instrmt	
36	Sym="SIU7"	Product Symbol.
37	ID="SI"	Product Code.
38	CFI="FCEPSX"	CFI code for the instrument.
39	SecTyp="FUT"	Product Type.
40	MMY="20170900"	Period Code.
41	MatDt="2017-09-27"	Expiration Date.
42	Mult="5000"	Price Multiplier.
43	Exch="COMEX"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
46	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
47	<Pty ID="1A0A" R="12"/>	12=Executing Trader.
48	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
49	<Pty ID="CME" R="21"/>	21=Clearing Organization.
50	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="35.72"	Cash Residual Amount. Represents $ difference between rounded price and true average price
52	Ccy="USD"/>	Cash Residual Currency.
53	<Alloc	Allocation Block.
54	IndAllocID2="100105"	Individual Allocation ID. Assigned by CME
55	CustCpcty="4"	Customer Order Capacity (CTI).
56	Qty="2"	Allocation Quantity.
57	TrdID2="15E247485F70004D2151E">	Trade Part ID of the Allocation. Assigned by CME
58	<RegTrdID	
59	ID="FECC15E247485F70004D2151E"	Regulatory Trade ID (UTI/USI).
60	Src="1010000023"	USI Namespace.
61	Typ="0"	
62	Evnt="2"/>	
63	<Pty ID="CME" R="21"/>	21=Clearing Organization.
64	<Pty ID="999N" R="38">	38=Position Account
65	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
66	</Pty>	
67	<Pty ID="999" R="4"/>	
68	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
69	<Pty ID="999" R="1"/>	
70	<Pty ID="CARRY5" R="24">	24=Customer Account.
71	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	</Alloc>	
74	</AllocRpt>	
75	</FIXML>	

3.7.6 Update Allocation from Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	GrpID="100051"	CME assigned allocation group ID.
5	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing

6	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
7	Typ="17"	Allocation type. 17=Give-up
8	Qty="2"	Total allocation quantity in this message.
9	TrdDt="2017-08-15"	Trade Date.
10	Side="1"	Trade Side. 1=Buy, 2=Sell
11	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
12	<Hdr	
13	Snt="2017-08-15T14:19:23-05:00"	Message Time.
14	SID="010"	Sender.
15	TID="CME"	Recipient.
16	SSub="NYMEX"/>	Sender Firm Exchange.
17	<Instrmt	
18	ID="SI"	Product Code.
19	MMY="201709"	Period Code.
20	Exch="COMEX"/>	Product Exchange.
21	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
22	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
23	<Alloc	
24	Qty="2"	Allocation quantity.
25	CustCpcty="**3**">	Claiming Firm Customer Order Capacity (CTI).
26	<Pty ID="999" R="1"/>	Claiming Firm.
27	<Pty ID="NYMEX" R="22"/>	Claiming Firm Exchange.
28	<Pty ID="**CLAIM5**" R="24">	Claiming Firm Customer Account.
29	<Sub ID="1" Typ="26"/>	Claiming Firm Origin.
30	</Pty>	
31	</Alloc>	
32	</AllocInstrctn>	
33	</FIXML>	

3.7.7 Update Allocation Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="17.23"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T14:14:09-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. GBX=Globex
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="15"	Allocation Report Type. 15=Allocation (Give-up)
11	AvgPx="17.2264285714"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E247485F70004D2151A1214853630"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	GrpID="100051"	CME assigned allocation group ID.
15	AvgPxGrpID="APS5"	Average Price Group ID. Assigned by firm
16	VenuTyp="E"	Venue Type. E=Electronic
17	AgrsrInd="Y"	Aggressor Indicator.
18	Side="2"	Trade Side. 1=Buy, 2=Sell
19	Stat="6"	Allocation status. 6=Allocation Pending.
20	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
21	Qty="2"	Total allocation quantity in this message.

22	TrdDt="2017-08-15"	Trade Date.
23	SesSub="E"	Session Sub. E=Electronic
24	SesID="RTH"	Session ID.
25	MtchID="15E247485F70004D21516"	Match ID. Assigned by CME
26	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
27	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
28	<Hdr	
29	Snt="2017-08-15T14:19:23-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="NYMEX"/>	Recipient Firm Exchange.
34	<OrdAlloc	
35	ClOrdID="APS5"/>	Client Order ID.
36	<Instrmt	
37	Sym="SIU7"	Product Symbol.
38	ID="SI"	Product Code.
39	CFI="FCEPSX"	CFI code for the instrument.
40	SecTyp="FUT"	Product Type.
41	MMY="20170900"	Period Code.
42	MatDt="2017-09-27"	Expiration Date.
43	Mult="5000"	Price Multiplier.
44	Exch="COMEX"	Product Exchange.
45	PxQteCcy="USD"/>	Price Quote Currency.
46	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
47	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
48	<Pty ID="1A0A" R="12"/>	12=Executing Trader.
49	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
50	<Pty ID="ACCOUNT5" R="24">	24=Customer Account.
51	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
52	</Pty>	
53	<Pty ID="CME" R="21"/>	21=Clearing Organization.
54	<Pty ID="010N" R="38">	38=Position Account
55	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
56	</Pty>	
57	<Pty ID="010" R="4"/>	4=Clearing Firm.
58	<Pty ID="API" R="200"/>	200=Last Modify User
59	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
60	Amt="-35.72"	Cash Residual Amount. Represents $ difference between rounded price and true average price
61	Ccy="USD"/>	Cash Residual Currency.
62	<Alloc	Allocation Block.
63	IndAllocID2="100052"	Individual Allocation ID. Assigned by CME
64	CustCpcty="**3**"	Customer Order Capacity (CTI).
65	Qty="2"	Allocation Quantity.
66	GrpAmt="34.4528571429"	Notional Value of the Allocation.
67	TrdID2="15E247485F70004D2151A">	Trade Part ID of the Allocation. Assigned by CME
68	<RegTrdID	
69	ID="FECC15E247485F70004D2151A"	Regulatory Trade ID (UTI/USI).
70	Src="1010000023"	USI Namespace.
71	Typ="0"	
72	Evnt="2"/>	
73	<Pty ID="CME" R="21"/>	21=Clearing Organization.
74	<Pty ID="999" R="4"/>	
75	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
76	<Pty ID="999" R="1"/>	
77	<Pty ID="**CLAIM5**" R="24">	24=Customer Account.

78	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
79	</Pty>	
80	</Alloc>	
81	</AllocRpt>	
82	</FIXML>	

3.7.8 Update Allocation Alert to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="17.23"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T14:14:09-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. GBX=Globex
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="17.2264285714"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E247485F70004D2151E1214853631"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="APS5"	Average Price Group ID. Assigned by firm
15	VenuTyp="E"	Venue Type. E=Electronic
16	AgrsrInd="Y"	Aggressor Indicator.
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="6"	Allocation status. 6=Allocation Pending.
19	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
20	Qty="2"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="E"	Session Sub. E=Electronic
23	SesID="RTH"	Session ID.
24	MtchID="15E247485F70004D21516"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T14:19:23-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="NYMEX"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS5"/>	Client Order ID.
35	<Instrmt	
36	Sym="SIU7"	Product Symbol.
37	ID="SI"	Product Code.
38	CFI="FCEPSX"	CFI code for the instrument.
39	SecTyp="FUT"	Product Type.
40	MMY="20170900"	Period Code.
41	MatDt="2017-09-27"	Expiration Date.
42	Mult="5000"	Price Multiplier.
43	Exch="COMEX"	Product Exchange.

44	PxQteCcy="USD"/>	Price Quote Currency.
45	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
46	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
47	<Pty ID="1A0A" R="12"/>	12=Executing Trader.
48	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
49	<Pty ID="CME" R="21"/>	21=Clearing Organization.
50	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="35.72"	Cash Residual Amount. Represents $ difference between rounded price and true average price
52	Ccy="USD"/>	Cash Residual Currency.
53	<Alloc	Allocation Block.
54	IndAllocID2="100105"	Individual Allocation ID. Assigned by CME
55	CustCpcty="**3**"	Customer Order Capacity (CTI).
56	Qty="2"	Allocation Quantity.
57	TrdID2="15E247485F70004D2151E">	Trade Part ID of the Allocation. Assigned by CME
58	<RegTrdID	
59	ID="FECC15E247485F70004D2151E"	Regulatory Trade ID (UTI/USI).
60	Src="1010000023"	USI Namespace.
61	Typ="0"	
62	Evnt="2"/>	
63	<Pty ID="CME" R="21"/>	21=Clearing Organization.
64	<Pty ID="999N" R="38">	38=Position Account
65	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
66	</Pty>	
67	<Pty ID="999" R="4"/>	
68	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
69	<Pty ID="999" R="1"/>	
70	<Pty ID="**CLAIM5**" R="24">	24=Customer Account.
71	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	</Alloc>	
74	</AllocRpt>	
75	</FIXML>	

3.8 *Executing Firm Updates Average Price Group ID on Existing Trade, New NVAP Group is Created*

3.8.1 Executing Firm Marks Existing Trade for Existing NVAP Group

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TrdID="100060"	Firm Trade ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	TrdDt="2017-08-15"	Trade Date.
9	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
10	LastQty="1"	Trade Quantity.
11	LastPx="32.0"	Trade Price.
12	TxnTm="2017-08-15T02:11:39-05:00">	Transaction Time.
13	<Hdr	
14	SID="010"	Sender. (TMF or CME)
15	TID="CME"	Recipient. (TMF or CME)
16	SSub="CME"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
17	<Instrmt	
18	ID="ES"	Product Code.
19	SecTyp="OOF"	Product Type.
20	MMY="201709"	Period Code.
21	StrkPx="2470.0"	Strike Price.
22	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
23	Exch="CME"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
24	<RptSide	
25	Side="2"	Trade Side. 1=Buy, 2=Sell
26	ClOrdID="ORDER6"	Client Order ID.
27	CustCpcty="4"	Customer Order Capacity (CTI).
28	OrdTyp="L"	Order Type.
29	SesSub="E"	Session Sub ID. E=Electronic
30	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
31	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
32	AvgPxGrpID="APS6">	Average Price Group ID. Assigned by firm
33	<Pty ID="CME" R="21"/>	21=Clearing Organization.
34	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
35	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
36	<Pty ID="ACCOUNT1" R="24">	24=Customer Account.
37	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
38	</Pty>	
39	</RptSide>	
40	</TrdCaptRpt>	
41	</FIXML>	

3.8.2 Update Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="15E2474E45C0001D4DFCE62075206469"	Message ID.

5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	MtchID="15E2474E45C0001D4DFCE2"	Trade Match ID.
9	ExecID="54318:M:139191TN0000005"	Execution ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2017-08-15"	Trade Date.
12	BizDt="2017-08-15"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
14	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100060"	Firm Trade ID.
18	TrdID2="15E2474E45C0001D4DFCE6"	Secondary Trade ID.
19	LastQty="1"	Trade Quantity.
20	LastPx="32"	Trade Price.
21	TxnTm="2017-08-15T02:11:39-05:00"	Transaction Time.
22	TrdHandlInst="0"	Type of Trading Model. 0=Trade Confirm Message
23	VenueTyp="E"	Venue Type. E=Electronic
24	VenuTyp="E">	Venue Type. E=Electronic
25	<Hdr	
26	Snt="2017-08-15T14:14:13-05:00"	Message Time.
27	SID="CME"	Sender.
28	TID="010"	Recipient.
29	SSub="CME"	Sender Firm Exchange.
30	TSub="CME"/>	Recipient Firm Exchange.
31	<Instrmt	
32	Sym="ESU7 P2470"	Product Symbol.
33	ID="ES"	Product Code.
34	CFI="OPAXPS"	CFI code for the instrument.
35	SecTyp="OOF"	Product Type.
36	Src="H"	Security ID Source. H=Clearing House
37	MMY="20170900"	Period Code.
38	MatDt="2017-09-15"	Expiration Date.
39	StrkPx="2470.0"	Strike Price.
40	Mult="50"	Price Multiplier.
41	Exch="CME"	Product Exchange.
42	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
43	PxQteCcy="USD"/>	Price Quote Currency.
44	<Undly MMY="201709"/>	Underlying Period Code.
45	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
46	Amt="1600.00"	Option Premium Amount.
47	Ccy="USD"/>	Option Premium Currency.
48	<RptSide	
49	Side="2"	Trade Side. 1=Buy, 2=Sell
50	ClOrdID="ORDER6"	Client Order ID.
51	InptSrc="GBX"	Input Source. GBX=Globex
52	InptDev="API"	Input Device. API=Application Programming Interface.
53	CustCpcty="4"	Customer Order Capacity (CTI).
54	OrdTyp="L"	Order Type.
55	SesID="RTH"	Session ID.
56	SesSub="E"	Session Sub. E=Electronic
57	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
58	OrdID="5439235319437"	Globex Order ID.
59	AgrsrInd="Y"	Aggressor Indicator.
60	AvgPxGrpID="APS6"	Average Price Group ID. Assigned by firm
61	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group

62	GrpAmt="32.0"	Notional Value of the trade.
63	GrpID="100064"	CME assigned allocation Group ID to which this trade is assigned.
64	GrpAcct="ACCOUNT6"	Customer Account of the Group to which the Trade is assigned.
65	GrpStat="0">	Trade status in relation to the group to which it is assigned. 0=Added for the first time, 2=Already in this group
66	<Pty ID="CME" R="21"/>	21=Clearing Organization.
67	<Pty ID="010" R="4"/>	4=Clearing Firm.
68	<Pty ID="CME" R="22"/>	22=Exchange.
69	<Pty ID="010" R="1"/>	1=Executing Firm.
70	<Pty ID="ACCOUNT6" R="24">	24=Customer Account.
71	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	<Pty ID="0A0L" R="12"/>	Executing Broker.
74	<Pty ID="010" R="38">	38=Position Account
75	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
76	</Pty>	
77	<Pty ID="AUD_DLP" R="44"/>	Order Entry Operator ID.
78	<Pty ID="P90010" R="55"/>	Session ID.
79	<Pty ID="US,IL" R="54"/>	Sender Location.
80	<Pty ID="API" R="200"/>	200=Last Modify User
81	<RegTrdID ID="FECF15E2474E45C0001D4DFCE6"	Regulatory Trade ID (UTI/USI).
82	Src="1010000023"	USI Namespace.
83	Typ="0"	
84	Evnt="2"/>	
85	<TrdRegTS TS="2017-08-15T11:17:57-05:00"	Time Stamp.
86	Typ="1"/>	1-Execution Time.
87	</RptSide>	
88	</TrdCaptRptAck>	
89	</FIXML>	

Note: No NVAP Group message is sent because the trade was added to an existing NVAP Group

3.8.3 Executing Firm Updates Average Price Group ID on Trade, Which Creates New NVAP Group

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TrdID="100060"	Firm Trade ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	TrdDt="2017-08-15"	Trade Date.
9	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
10	LastQty="1"	Trade Quantity.
11	LastPx="32.0"	Trade Price.
12	TxnTm="2017-08-15T02:11:39-05:00">	Transaction Time.
13	<Hdr	
14	SID="010"	Sender. (TMF or CME)
15	TID="CME"	Recipient. (TMF or CME)
16	SSub="CME"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
17	<Instrmt	
18	ID="ES"	Product Code.
19	SecTyp="OOF"	Product Type.
20	MMY="201709"	Period Code.

21	StrkPx="2470.0"	Strike Price.
22	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
23	Exch="CME"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
24	<RptSide	
25	Side="2"	Trade Side. 1=Buy, 2=Sell
26	ClOrdID="ORDER6"	Client Order ID.
27	CustCpcty="4"	Customer Order Capacity (CTI).
28	OrdTyp="L"	Order Type.
29	SesSub="E"	Session Sub. E=Electronic
30	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
31	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
32	AvgPxGrpID="**ABCDEFG6**">	Average Price Group ID. Assigned by firm
33	<Pty ID="CME" R="21"/>	21=Clearing Organization.
34	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
35	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
36	<Pty ID="ACCOUNT1" R="24">	24=Customer Account.
37	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
38	</Pty>	
39	</RptSide>	
40	</TrdCaptRpt>	
41	</FIXML>	

3.8.4 Update Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="15E2474E45C0001D4DFCE61082923736"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	MtchID="15E2474E45C0001D4DFCE2"	Trade Match ID.
9	ExecID="54318:M:139191TN0000005"	Execution ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2017-08-15"	Trade Date.
12	BizDt="2017-08-15"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
14	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100060"	Firm Trade ID.
18	TrdID2="15E2474E45C0001D4DFCE6"	Secondary Trade ID.
19	LastQty="1"	Trade Quantity.
20	LastPx="32"	Trade Price.
21	TxnTm="2017-08-15T02:11:39-05:00"	Transaction Time.
22	TrdHandlInst="0"	Type of Trading Model. 0=Trade Confirm Message
23	VenueTyp="E"	Venue Type. E=Electronic
24	VenuTyp="E">	Venue Type. E=Electronic
25	<Hdr	
26	Snt="2017-08-15T14:21:01-05:00"	Message Time.
27	SID="CME"	Sender.
28	TID="010"	Recipient.
29	SSub="CME"	Sender Firm Exchange.
30	TSub="CME"/>	Recipient Firm Exchange.
31	<Instrmt	

32	Sym="ESU7 P2470"	Product Symbol.
33	ID="ES"	Product Code.
34	CFI="OPAXPS"	CFI code for the instrument.
35	SecTyp="OOF"	Product Type.
36	Src="H"	Security ID Source. H=Clearing House
37	MMY="20170900"	Period Code.
38	MatDt="2017-09-15"	Expiration Date.
39	StrkPx="2470.0"	Strike Price.
40	Mult="50"	Price Multiplier.
41	Exch="CME"	Product Exchange.
42	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
43	PxQteCcy="USD"/>	Price Quote Currency.
44	<Undly MMY="201709"/>	Underlying Period Code.
45	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
46	Amt="1600.00"	Option Premium Amount.
47	Ccy="USD"/>	Option Premium Currency.
48	<RptSide	
49	Side="2"	Trade Side. 1=Buy, 2=Sell
50	ClOrdID="ORDER6"	Client Order ID.
51	InptSrc="GBX"	Input Source. GBX=Globex
52	InptDev="API"	Input Device. API=Application Programming Interface.
53	CustCpcty="4"	Customer Order Capacity (CTI).
54	OrdTyp="L"	Order Type.
55	SesID="RTH"	Session ID.
56	SesSub="E"	Session Sub. E=Electronic
57	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
58	OrdID="5439235319437"	Globex Order ID.
59	AgrsrInd="Y"	Aggressor Indicator.
60	AvgPxGrpID="**ABCDEFG6**"	Average Price Group ID. Assigned by firm
61	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
62	GrpAmt="32.0"	Notional Value of the trade.
63	GrpID="100065"	CME assigned allocation Group ID to which this trade is assigned.
64	GrpAcct="ACCOUNT6"	Customer Account of the Group to which the Trade is assigned.
65	GrpStat="3"	Trade status in relation to the group to which it is assigned. 3= Moved to another group
66	PrevGrpID="100064">	Previous CME assigned allocation group ID to which this trade belonged.
67	<Pty ID="CME" R="21"/>	21=Clearing Organization.
68	<Pty ID="010" R="4"/>	4=Clearing Firm.
69	<Pty ID="CME" R="22"/>	22=Exchange.
70	<Pty ID="010" R="1"/>	1=Executing Firm.
71	<Pty ID="ACCOUNT6" R="24">	24=Customer Account.
72	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
73	</Pty>	
74	<Pty ID="0A0L" R="12"/>	Executing Broker.
75	<Pty ID="010" R="38">	38=Position Account
76	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
77	</Pty>	
78	<Pty ID="AUD_DLP" R="44"/>	Order Entry Operator ID.
79	<Pty ID="P90010" R="55"/>	Session ID.
80	<Pty ID="US,IL" R="54"/>	Sender Location.
81	<Pty ID="API" R="200"/>	200=Last Modify User
82	<RegTrdID ID="FECF15E2474E45C0001D4DFCE6"	Regulatory Trade ID (UTI/USI).
83	Src="1010000023"	USI Namespace.

84	Typ="0"	
85	Evnt="2"/>	
86	<TrdRegTS TS="2017-08-15T11:17:57-05:00"	Time Stamp.
87	Typ="1"/>	1-Execution Time.
88	</RptSide>	
89	</TrdCaptRptAck>	
90	</FIXML>	

3.8.5 New NVAP Group Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15E247485F70004D2146A1195645536"	Message ID.
5	GrpID="100065"	CME assigned allocation group ID.
6	AvgPxGrpID="**ABCDEFG6**"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T14:21:01-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="0"	Transaction Type. 0=New
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="1"	Total quantity of the group.
13	RemQty="1"	Total quantity of the group remaining that has not been allocated.
14	Side="2"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="32.0"	Notional Value of the group.
17	GrpRemAmt="32.0"	Notional Value Remaining that has not been allocated.
18	HighPx="32.0"	Highest Price of the Trades in the Group.
19	LowPx="32.0">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T14:21:01-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="CME"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="**ABCDEFG6**"/>	Client Order ID.
28	<Instrmt	
29	Sym="ESU7 P2470"	Product Symbol.
30	ID="ES"	Product Code.
31	CFI="OPAXPS"	CFI code for the instrument.
32	SecTyp="OOF"	Product Type.
33	MMY="20170900"	Period Code.
34	MatDt="2017-09-15"	Expiration Date.
35	StrkPx="2470.0"	Strike Price.
36	Mult="50"	Price Multiplier.
37	Exch="CME"	Product Exchange.
38	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
39	PxQteCcy="USD"/>	Price Quote Currency.
40	<Undly MMY="201709"/>	Underlying Period Code.
41	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
42	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
43	<Pty ID="CME" R="21"/>	21=Clearing Organization.
44	<Pty ID="ACCOUNT6" R="24">	24=Customer Account.

45	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
46	</AllocInstrctnAlert>	
47	</FIXML>	

3.9 Executing Firm Unassigns Trade From NVAP

3.9.1 Update Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="160D1D18B290003DA92DA2105550939"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	MtchID="160D1D18B290003DA92D6"	Trade Match ID.
9	ExecID="84381:M:20251TN0003236"	Execution ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2017-08-15"	Trade Date.
12	BizDt="2017-08-15"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
14	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100201"	Firm Trade ID.
18	TrdID2="160D1D18B290003DA92DA"	Secondary Trade ID.
19	LastQty="1"	Trade Quantity.
20	LastPx="120.65625"	Trade Price.
21	TxnTm="2017-08-15T10:55:50-06:00"	Transaction Time.
22	SettlDt="2018-03-29"	Settlement Date.
23	TrdHandlInst="0"	Type of Trading Model. 0=Trade Confirm Message
24	VenueTyp="E"	Venue Type. E=Electronic
25	VenuTyp="E">	Venue Type. E=Electronic
26	<Hdr	
27	Snt="2017-08-15T10:55:50-06:00"	Message Time.
28	SID="CME"	Sender.
29	TID="010"	Recipient.
30	SSub="CME"	Sender Firm Exchange.
31	TSub="CBT"/>	Recipient Firm Exchange.
32	<Instrmt	
33	Sym="ZNH8"	Product Symbol.
34	ID="21"	Product Code.
35	CFI="FFDPSO"	CFI code for the instrument.
36	SecTyp="FUT"	Product Type.
37	Src="H"	Security ID Source. H=Clearing House
38	MMY="20180300"	Period Code.
39	MatDt="2018-03-20"	Expiration Date.
40	Mult="1000"	Price Multiplier.
41	Exch="CBT"	Product Exchange.
42	PxQteCcy="USD"/>	Price Quote Currency.
43	<RptSide	
44	Side="2"	Trade Side. 1=Buy, 2=Sell
45	ClOrdID="ORDER86"	Client Order ID.
46	InptSrc="GBX"	Input Source. GBX=Globex
47	InptDev="API"	Input Device. API=Application Programming Interface.
48	CustCpcty="2"	Customer Order Capacity (CTI).
49	OrdTyp="L"	Order Type.
50	SesID="RTH"	Session ID.
51	SesSub="E"	Session Sub. E=Electronic
52	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
53	OrdID="84429464345"	Globex Order ID.

54	AgrsrInd="Y"	Aggressor Indicator.
55	AvgPxGrpID="APS86"	Average Price Group ID. Assigned by firm
56	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
57	GrpAmt="120.65625"	Notional Value of the trade.
58	GrpID="100164"	CME assigned allocation Group ID to which this trade is assigned.
59	GrpAcct="ACCOUNT86"	Customer Account of the Group to which the Trade is assigned.
60	GrpStat="0">	Trade status in relation to the group to which it is assigned. 0=Added for the first time, 2=Already in this group
61	<Pty ID="CME" R="21"/>	21=Clearing Organization.
62	<Pty ID="010" R="4"/>	4=Clearing Firm.
63	<Pty ID="CBT" R="22"/>	22=Exchange.
64	<Pty ID="010" R="1"/>	1=Executing Firm.
65	<Pty ID="ACCOUNT86" R="24">	24=Customer Account.
66	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
67	</Pty>	
68	<Pty ID="0A0L" R="12"/>	Executing Broker.
69	<Pty ID="010B" R="38">	38=Position Account
70	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	
72	<Pty ID="AUD_DLP" R="44"/>	Order Entry Operator ID.
73	<Pty ID="P90010" R="55"/>	Session ID.
74	<Pty ID="US,IL" R="54"/>	Sender Location.
75	<Pty ID="API" R="200"/>	200=Last Modify User
76	<RegTrdID ID="FECC160D1D18B290003DA92DA"	Regulatory Trade ID (UTI/USI).
77	Src="1010000023"	USI Namespace.
78	Typ="0"	
79	Evnt="2"/>	
80	<TrdRegTS TS="2017-08-15T10:07:46-06:00"	Time Stamp.
81	Typ="1"/>	1-Execution Time.
82	</RptSide>	
83	</TrdCaptRptAck>	
84	</FIXML>	

NOTE: Trade has been assigned to an existing NVAP Group, therefore no NVAP Group message is sent.

3.9.2 Executing Firm Unassigns Trade

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TrdID="100201"	Firm Trade ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	TrdDt="2017-08-15"	Trade Date.
9	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
10	LastQty="1"	Trade Quantity.
11	LastPx="120.65625"	Trade Price.
12	TxnTm="2017-08-15T10:55:50-06:00">	Transaction Time.
13	<Hdr	
14	SID="010"	Sender. (TMF or CME)
15	TID="CME"	Recipient. (TMF or CME)
16	SSub="CBT"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
17	<Instrmt	

18	ID="21"	Product Code.
19	SecTyp="FUT"	Product Type.
20	MMY="201803"	Period Code.
21	Exch="CBT"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
22	<RptSide	
23	Side="2"	Trade Side. 1=Buy, 2=Sell
24	ClOrdID="ORDER86"	Client Order ID.
25	CustCpcty="2"	Customer Order Capacity (CTI).
26	OrdTyp="L"	Order Type.
27	SesSub="E"	Session Sub. E=Electronic
28	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
29	AvgPxInd="100">	Average Price Indicator. 100=Unassign from Group
30	<Pty ID="CME" R="21"/>	21=Clearing Organization.
31	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
32	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
33	<Pty ID="ACCOUNT86" R="24">	24=Customer Account.
34	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
35	</Pty>	
36	</RptSide>	
37	</TrdCaptRpt>	
38	</FIXML>	

3.9.3 Update Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="160D1D18B290003DA92DA1112650458"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	MtchID="160D1D18B290003DA92D6"	Trade Match ID.
9	ExecID="84381:M:20251TN0003236"	Execution ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2017-08-15"	Trade Date.
12	BizDt="2017-08-15"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
14	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100201"	Firm Trade ID.
18	TrdID2="160D1D18B290003DA92DA"	Secondary Trade ID.
19	LastQty="1"	Trade Quantity.
20	LastPx="120.65625"	Trade Price.
21	TxnTm="2017-08-15T11:26:50-06:00"	Transaction Time.
22	SettlDt="2018-03-29"	Settlement Date.
23	TrdHandlInst="0"	Type of Trading Model. 0=Trade Confirm Message
24	VenueTyp="E"	Venue Type. E=Electronic
25	VenuTyp="E">	Venue Type. E=Electronic
26	<Hdr	
27	Snt="2017-08-15T11:26:50-06:00"	Message Time.
28	SID="CME"	Sender.
29	TID="010"	Recipient.
30	SSub="CME"	Sender Firm Exchange.
31	TSub="CBT"/>	Recipient Firm Exchange.
32	<Instrmt	

33	Sym="ZNH8"	Product Symbol.
34	ID="21"	Product Code.
35	CFI="FFDPSO"	CFI code for the instrument.
36	SecTyp="FUT"	Product Type.
37	Src="H"	Security ID Source. H=Clearing House
38	MMY="20180300"	Period Code.
39	MatDt="2018-03-20"	Expiration Date.
40	Mult="1000"	Price Multiplier.
41	Exch="CBT"	Product Exchange.
42	PxQteCcy="USD"/>	Price Quote Currency.
43	<RptSide	
44	Side="2"	Trade Side. 1=Buy, 2=Sell
45	ClOrdID="ORDER86"	Client Order ID.
46	InptSrc="GBX"	Input Source. GBX=Globex
47	InptDev="API"	Input Device. API=Application Programming Interface.
48	CustCpcty="2"	Customer Order Capacity (CTI).
49	OrdTyp="L"	Order Type.
50	SesID="RTH"	Session ID.
51	SesSub="E"	Session Sub. E=Electronic
52	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
53	OrdID="84429464345"	Globex Order ID.
54	AgrsrInd="Y"	Aggressor Indicator.
55	AvgPxGrpID=""	Average Price Group ID. Assigned by firm
56	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
57	GrpAmt="120.65625"	Notional Value of the trade.
58	GrpStat="1"	Trade status in relation to the group to which it is assigned. 1= Removed from this group
59	PrevGrpID="100164">	Previous CME assigned allocation group ID to which this trade belonged.
60	<Pty ID="CME" R="21"/>	21=Clearing Organization.
61	<Pty ID="010" R="4"/>	4=Clearing Firm.
62	<Pty ID="CBT" R="22"/>	22=Exchange.
63	<Pty ID="010" R="1"/>	1=Executing Firm.
64	<Pty ID="ACCOUNT86" R="24">	24=Customer Account.
65	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
66	</Pty>	
67	<Pty ID="0A0L" R="12"/>	Executing Broker.
68	<Pty ID="010B" R="38">	38=Position Account
69	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
70	</Pty>	
71	<Pty ID="AUD_DLP" R="44"/>	Order Entry Operator ID.
72	<Pty ID="P90010" R="55"/>	Session ID.
73	<Pty ID="US,IL" R="54"/>	Sender Location.
74	<Pty ID="API" R="200"/>	200=Last Modify User
75	<RegTrdID ID="FECC160D1D18B290003DA92DA"	Regulatory Trade ID (UTI/USI).
76	Src="1010000023"	USI Namespace.
77	Typ="0"	
78	Evnt="2"/>	
79	<TrdRegTS TS="2017-08-15T10:07:46-06:00"	Time Stamp.
80	Typ="1"/>	1-Execution Time.
81	</RptSide>	
82	</TrdCaptRptAck>	
83	</FIXML>	

3.10 Executing Firm Unmarks Trade From NVAP

3.10.1 Executing Firm Marks Existing Trade for NVAP

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TrdID="100070"	Firm Trade ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="1"	Trade Type. 1=Block
8	TrdDt="2017-08-15"	Trade Date.
9	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
10	LastQty="1"	Trade Quantity.
11	LastPx="41.0"	Trade Price.
12	TxnTm="2017-08-15T09:31:57-05:00">	Transaction Time.
13	<Hdr	
14	SID="010"	Sender. (TMF or CME)
15	TID="CME"	Recipient. (TMF or CME)
16	SSub="NYMEX"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
17	<Instrmt	
18	ID="CL"	Product Code.
19	SecTyp="FUT"	Product Type.
20	MMY="201712"	Period Code.
21	Exch="NYMEX"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
22	<RptSide	
23	Side="2"	Trade Side. 1=Buy, 2=Sell
24	ClOrdID="ORDER6"	Client Order ID.
25	CustCpcty="4"	Customer Order Capacity (CTI).
26	SesSub="X"	Session Sub. X=Ex-pit
27	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
28	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
29	AvgPxGrpID="APS7">	Average Price Group ID. Assigned by firm
30	<Pty ID="CME" R="21"/>	21=Clearing Organization.
31	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
32	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
33	<Pty ID="ACCOUNT7" R="24">	24=Customer Account.
34	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
35	</Pty>	
36	</RptSide>	
37	</TrdCaptRpt>	
38	</FIXML>	

3.10.2 Update Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="15E247485F70004D21EAC2101446914"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="1"	Trade Type. 1=Block
8	MtchID="15E247485F70004D21EA4"	Trade Match ID.

9	ExecID="4135230"	Execution ID.
10	ExecID2="T6741732"	Execution ID 2.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2017-08-15"	Trade Date.
13	BizDt="2017-08-15"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	RptRefID="4135230NEW"	Report Reference ID.
18	TrdRptStat="0"	Trade Report Status. 0=Accepted
19	TrdID="100070"	Firm Trade ID.
20	TrdID2="15E247485F70004D21EAC"	Secondary Trade ID.
21	LastQty="100"	Trade Quantity.
22	LastPx="41"	Trade Price.
23	TxnTm="2017-08-15T09:31:57-05:00"	Transaction Time.
24	SettlDt="2017-12-31"	Settlement Date.
25	VenueTyp="X"	Venue Type. X=Ex-Pit
26	VenuTyp="X"	Venue Type. X=Ex-Pit
27	OrigTmUnit="Mo">	
28	<Hdr	
29	Snt="2017-08-15T10:04:41-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="NYMEX"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="CLZ7"	Product Symbol.
36	ID="CL"	Product Code.
37	CFI="FCEPSX"	CFI code for the instrument.
38	SecTyp="FUT"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20171200"	Period Code.
41	MatDt="2017-11-20"	Expiration Date.
42	Mult="1000"	Price Multiplier.
43	Exch="NYMEX"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<RptSide	
46	Side="2"	Trade Side. 1=Buy, 2=Sell
47	ClOrdID="ORDER7"	Client Order ID.
48	InptSrc="CPC"	Input Source. CPC=ClearPort
49	InptDev="API"	Input Device. API=Application Programming Interface.
50	CustCpcty="4"	Customer Order Capacity (CTI).
51	SesID="ETH"	Session ID.
52	SesSub="X"	Session Sub. X=Ex-pit
53	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
54	AgrsrInd="N"	Aggressor Indicator.
55	AvgPxGrpID="APS7"	Average Price Group ID. Assigned by firm
56	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
57	GrpAmt="4100.0"	Notional Value of the trade.
58	GrpID="100071"	CME assigned allocation Group ID to which this trade is assigned.
59	GrpAcct="ACCOUNT7"	Customer Account of the Group to which the Trade is assigned.
60	GrpStat="0"	Trade status in relation to the group to which it is assigned. 0=Added for the first time, 2=Already in this group
61	RiskChkStat="3">	Risk Check Status.

62	<Pty ID="CME" R="21"/>	21=Clearing Organization.
63	<Pty ID="010" R="4"/>	4=Clearing Firm.
64	<Pty ID="NYMEX" R="22"/>	22=Exchange.
65	<Pty ID="010" R="1"/>	1=Executing Firm.
66	<Pty ID="ACCOUNT7" R="24">	24=Customer Account.
67	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
68	</Pty>	
69	<Pty ID="010N" R="38">	38=Position Account
70	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	
72	<Pty ID="1A01" R="30"/>	30=Inter-dealer Broker (IDB)
73	<Pty ID="BOONCMED" R="62">	62=Inter-dealer Broker (IDB) Sales Person
74	<Sub ID="BOON YONG GOH" Typ="9"/>	
75	</Pty>	
76	<Pty ID="klimtrader" R="36">	36=Entering Trader
77	<Sub ID="Ken Lim" Typ="9"/>	
78	</Pty>	
79	<Pty ID="API" R="200"/>	200=Last Modify User
80	<RegTrdID ID="CPC000004135230SN0001"	Regulatory Trade ID (UTI/USI).
81	Src="1010000023"	USI Namespace.
82	Typ="0"	
83	Evnt="2"/>	
84	<TrdRegTS TS="2017-08-15T11:17:57-05:00"	Time Stamp.
85	Typ="1"/>	1-Execution Time.
86	</RptSide>	
87	</TrdCaptRptAck>	
88	</FIXML>	

3.10.3 New NVAP Group Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15E247485F70004D2723C1101447024"	Message ID.
5	GrpID="100071"	CME assigned allocation group ID.
6	AvgPxGrpID="APS7"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T10:04:41-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="0"	Transaction Type. 0=New
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="100"	Total quantity of the group.
13	RemQty="100"	Total quantity of the group remaining that has not been allocated.
14	Side="2"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="4100.0"	Notional Value of the group.
17	GrpRemAmt="4100.0"	Notional Value Remaining that has not been allocated.
18	HighPx="41.0"	Highest Price of the Trades in the Group.
19	LowPx="41.0">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T10:04:41-05:00"	Message Time.
22	SID="CME"	Sender.

23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="NYMEX"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS7"/>	Client Order ID.
28	<Instrmt	
29	Sym="CLZ7"	Product Symbol.
30	ID="CL"	Product Code.
31	CFI="FCEPSX"	CFI code for the instrument.
32	SecTyp="FUT"	Product Type.
33	MMY="20171200"	Period Code.
34	MatDt="2017-11-20"	Expiration Date.
35	Mult="1000"	Price Multiplier.
36	Exch="NYMEX"	Product Exchange.
37	PxQteCcy="USD"/>	Price Quote Currency.
38	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
39	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
40	<Pty ID="CME" R="21"/>	21=Clearing Organization.
41	<Pty ID="ACCOUNT7" R="24">	24=Customer Account.
42	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
43	</AllocInstrctnAlert>	
44	</FIXML>	

3.10.4 Executing Firm Unmarks Trade From NVAP

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TrdID="100070"	Firm Trade ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="1"	Trade Type. 1=Block
8	TrdDt="2017-08-15"	Trade Date.
9	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
10	LastQty="1"	Trade Quantity.
11	LastPx="41.0"	Trade Price.
12	TxnTm="2017-08-15T09:31:57-05:00">	Transaction Time.
13	<Hdr	
14	SID="010"	Sender. (TMF or CME)
15	TID="CME"	Recipient. (TMF or CME)
16	SSub="NYMEX"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
17	<Instrmt	
18	ID="CL"	Product Code.
19	SecTyp="FUT"	Product Type.
20	MMY="201712"	Period Code.
21	Exch="NYMEX"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
22	<RptSide	
23	Side="2"	Trade Side. 1=Buy, 2=Sell
24	ClOrdID="ORDER6"	Client Order ID.
25	CustCpcty="4"	Customer Order Capacity (CTI).
26	SesSub="X"	Session Sub. X=Ex-pit
27	AllocInd="**0**">	Allocation Indicator. 0=Allocation not required
28	<Pty ID="CME" R="21"/>	21=Clearing Organization.
29	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
30	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
31	<Pty ID="ACCOUNT7" R="24">	24=Customer Account.

32	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
33	</Pty>	
34	</RptSide>	
35	</TrdCaptRpt>	
36	</FIXML>	

3.10.5 Update Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="15E247485F70004D21EAC1112704074"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="1"	Trade Type. 1=Block
8	MtchID="15E247485F70004D21EA4"	Trade Match ID.
9	ExecID="4135230"	Execution ID.
10	ExecID2="T6741732"	Execution ID 2.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2017-08-15"	Trade Date.
13	BizDt="2017-08-15"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	RptRefID="4135230NEW"	Report Reference ID.
18	TrdRptStat="0"	Trade Report Status. 0=Accepted
19	TrdID="100070"	Firm Trade ID.
20	TrdID2="15E247485F70004D21EAC"	Secondary Trade ID.
21	LastQty="100"	Trade Quantity.
22	LastPx="41"	Trade Price.
23	TxnTm="2017-08-15T09:31:57-05:00"	Transaction Time.
24	SettlDt="2017-12-31"	Settlement Date.
25	VenueTyp="X"	Venue Type. X=Ex-Pit
26	VenuTyp="X"	Venue Type. X=Ex-Pit
27	OrigTmUnit="Mo">	
28	<Hdr	
29	Snt="2017-08-15T10:41:18-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="NYMEX"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="CLZ7"	Product Symbol.
36	ID="CL"	Product Code.
37	CFI="FCEPSX"	CFI code for the instrument.
38	SecTyp="FUT"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20171200"	Period Code.
41	MatDt="2017-11-20"	Expiration Date.
42	Mult="1000"	Price Multiplier.
43	Exch="NYMEX"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<RptSide	
46	Side="2"	Trade Side. 1=Buy, 2=Sell
47	ClOrdID="ORDER7"	Client Order ID.
48	InptSrc="CPC"	Input Source. CPC=ClearPort
49	InptDev="API"	Input Device. API=Application Programming Interface.

50	CustCpcty="4"	Customer Order Capacity (CTI).
51	SesID="ETH"	Session ID.
52	SesSub="X"	Session Sub. X=Ex-pit
53	AgrsrInd="N"	Aggressor Indicator.
54	GrpStat="1"	Trade status in relation to the group to which it is assigned. 1= Removed from this group
55	PrevGrpID="100071"	Previous CME assigned allocation group ID to which this trade belonged.
56	RiskChkStat="3">	Risk Check Status.
57	<Pty ID="CME" R="21"/>	21=Clearing Organization.
58	<Pty ID="010" R="4"/>	4=Clearing Firm.
59	<Pty ID="NYMEX" R="22"/>	22=Exchange.
60	<Pty ID="010" R="1"/>	1=Executing Firm.
61	<Pty ID="ACCOUNT7" R="24">	24=Customer Account.
62	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
63	</Pty>	
64	<Pty ID="010N" R="38">	38=Position Account
65	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
66	</Pty>	
67	<Pty ID="1A01" R="30"/>	30=Inter-dealer Broker (IDB)
68	<Pty ID="BOONCMED" R="62">	62=Inter-dealer Broker (IDB) Sales Person
69	<Sub ID="BOON YONG GOH" Typ="9"/>	
70	</Pty>	
71	<Pty ID="klimtrader" R="36">	36=Entering Trader
72	<Sub ID="Ken Lim" Typ="9"/>	
73	</Pty>	
74	<Pty ID="API" R="200"/>	200=Last Modify User
75	<RegTrdID ID="CPC000004135230SN0001"	Regulatory Trade ID (UTI/USI).
76	Src="1010000023"	USI Namespace.
77	Typ="0"	
78	Evnt="2"/>	
79	<TrdRegTS TS="2017-08-15T11:17:57-05:00"	Time Stamp.
80	Typ="1"/>	1-Execution Time.
81	</RptSide>	
82	</TrdCaptRptAck>	
83	</FIXML>	

3.11 Executing Firm Cancels NVAP Group, Trade(s) Unmarked from NVAP Group

3.11.1 Executing Firm Marks Existing Trade for NVAP

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TrdID="100080"	Firm Trade ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	TrdDt="2017-08-15"	Trade Date.
9	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
10	LastQty="10"	Trade Quantity.
11	LastPx="10.8"	Trade Price.
12	TxnTm="2017-08-15T06:57:44-05:00">	Transaction Time.
13	<Hdr	
14	SID="010"	Sender. (TMF or CME)
15	TID="CME"	Recipient. (TMF or CME)
16	SSub="NYMEX"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
17	<Instrmt	
18	ID="OG"	Product Code.
19	SecTyp="OOF"	Product Type.
20	MMY="201710"	Period Code.
21	StrkPx="1300.0"	Strike Price.
22	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
23	Exch="COMEX"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
24	<RptSide	
25	Side="2"	Trade Side. 1=Buy, 2=Sell
26	ClOrdID="ORDER8"	Client Order ID.
27	CustCpcty="2"	Customer Order Capacity (CTI).
28	OrdTyp="L"	Order Type.
29	SesSub="E"	Session Sub. E=Electronic
30	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
31	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
32	AvgPxGrpID="APS8">	Average Price Group ID. Assigned by firm
33	<Pty ID="CME" R="21"/>	21=Clearing Organization.
34	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
35	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
36	<Pty ID="ACCOUNT8" R="24">	24=Customer Account.
37	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
38	</Pty>	
39	</RptSide>	
40	</TrdCaptRpt>	
41	</FIXML>	

3.11.2 Update Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="15E2474BFFB0004D23D8122125337424"	Message ID.

5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	MtchID="15E2474BFFB0004D23D80A"	Trade Match ID.
9	ExecID="56336:M:22717TN0000002"	Execution ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2017-08-15"	Trade Date.
12	BizDt="2017-08-15"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
14	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100080"	Firm Trade ID.
18	TrdID2="15E2474BFFB0004D23D812"	Secondary Trade ID.
19	LastQty="10"	Trade Quantity.
20	LastPx="10.8"	Trade Price.
21	TxnTm="2017-08-15T06:57:44-05:00"	Transaction Time.
22	TrdHandlInst="0"	Type of Trading Model. 0=Trade Confirm Message
23	VenueTyp="E"	Venue Type. E=Electronic
24	VenuTyp="E">	Venue Type. E=Electronic
25	<Hdr	
26	Snt="2017-08-15T08:17:26-05:00"	Message Time.
27	SID="CME"	Sender.
28	TID="010"	Recipient.
29	SSub="CME"	Sender Firm Exchange.
30	TSub="NYMEX"/>	Recipient Firm Exchange.
31	<Instrmt	
32	Sym="OGV7 P1300"	Product Symbol.
33	ID="OG"	Product Code.
34	CFI="OPAXPS"	CFI code for the instrument.
35	SecTyp="OOF"	Product Type.
36	Src="H"	Security ID Source. H=Clearing House
37	MMY="20171000"	Period Code.
38	MatDt="2017-09-26"	Expiration Date.
39	StrkPx="1300.0"	Strike Price.
40	Mult="100"	Price Multiplier.
41	Exch="COMEX"	Product Exchange.
42	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
43	PxQteCcy="USD"/>	Price Quote Currency.
44	<Undly MMY="201710"/>	Underlying Period Code.
45	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
46	Amt="10800.00"	Option Premium Amount.
47	Ccy="USD"/>	Option Premium Currency.
48	<RptSide	
49	Side="2"	Trade Side. 1=Buy, 2=Sell
50	ClOrdID="ORDER8"	Client Order ID.
51	InptSrc="GBX"	Input Source. GBX=Globex
52	InptDev="API"	Input Device. API=Application Programming Interface.
53	CustCpcty="2"	Customer Order Capacity (CTI).
54	OrdTyp="L"	Order Type.
55	SesID="RTH"	Session ID.
56	SesSub="E"	Session Sub. E=Electronic
57	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
58	OrdID="562528569263"	Globex Order ID.
59	AgrsrInd="N"	Aggressor Indicator.
60	AvgPxGrpID="APS8"	Average Price Group ID. Assigned by firm
61	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group

62	GrpAmt="108.0"	Notional Value of the trade.
63	GrpID="100081"	CME assigned allocation Group ID to which this trade is assigned.
64	GrpAcct="ACCOUNT8"	Customer Account of the Group to which the Trade is assigned.
65	GrpStat="0">	Trade status in relation to the group to which it is assigned. 0=Added for the first time, 2=Already in this group
66	<Pty ID="CME" R="21"/>	21=Clearing Organization.
67	<Pty ID="010" R="4"/>	4=Clearing Firm.
68	<Pty ID="NYMEX" R="22"/>	22=Exchange.
69	<Pty ID="010" R="1"/>	1=Executing Firm.
70	<Pty ID="ACCOUNT8" R="24">	24=Customer Account.
71	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	<Pty ID="0A0L" R="12"/>	Executing Broker.
74	<Pty ID="010N" R="38">	38=Position Account
75	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
76	</Pty>	
77	<Pty ID="AUD_DLP" R="44"/>	Order Entry Operator ID.
78	<Pty ID="P90010" R="55"/>	Session ID.
79	<Pty ID="US,CT" R="54"/>	Sender Location.
80	<Pty ID="API" R="200"/>	200=Last Modify User
81	<RegTrdID ID="FECF15E2474BFFB0004D23D812"	Regulatory Trade ID (UTI/USI).
82	Src="1010000023"	USI Namespace.
83	Typ="0"	
84	Evnt="2"/>	
85	<TrdRegTS TS="2017-08-15T11:17:57-05:00"	Time Stamp.
86	Typ="1"/>	1-Execution Time.
87	</RptSide>	
88	</TrdCaptRptAck>	
89	</FIXML>	

3.11.3 New NVAP Group Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15E247485F70004D275B61125337483"	Message ID.
5	GrpID="100081"	CME assigned allocation group ID.
6	AvgPxGrpID="APS8"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T08:17:26-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="0"	Transaction Type. 0=New
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="10"	Total quantity of the group.
13	RemQty="10"	Total quantity of the group remaining that has not been allocated.
14	Side="2"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="108.0"	Notional Value of the group.
17	GrpRemAmt="108.0"	Notional Value Remaining that has not been allocated.

18	HighPx="10.8"	Highest Price of the Trades in the Group.
19	LowPx="10.8">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T08:17:26-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="NYMEX"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS8"/>	Client Order ID.
28	<Instrmt	
29	Sym="OGV7 P1300"	Product Symbol.
30	ID="OG"	Product Code.
31	CFI="OPAXPS"	CFI code for the instrument.
32	SecTyp="OOF"	Product Type.
33	SubTyp="O"	Product SubType.
34	MMY="20171000"	Period Code.
35	MatDt="2017-09-26"	Expiration Date.
36	StrkPx="1300.0"	Strike Price.
37	Mult="100"	Price Multiplier.
38	Exch="COMEX"	Product Exchange.
39	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
40	PxQteCcy="USD"/>	Price Quote Currency.
41	<Undly MMY="201710"/>	Underlying Period Code.
42	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
43	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
44	<Pty ID="CME" R="21"/>	21=Clearing Organization.
45	<Pty ID="ACCOUNT8" R="24">	24=Customer Account.
46	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
47	</AllocInstrctnAlert>	
48	</FIXML>	

3.11.4 Executing Firm Cancels NVAP Group

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	GrpID="100081"	CME assigned allocation group ID.
5	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
6	TransTyp="2"	Transaction Type. 2=Cancel (Delete)
7	Typ="16"	Allocation type. 16=Cancel Group
8	TrdDt="2017-08-15"	Trade Date.
9	Side="1"	Trade Side. 1=Buy, 2=Sell
10	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
11	<Hdr	
12	Snt="2017-08-15T09:27:16-05:00"	Message Time.
13	SID="010"	Sender.
14	TID="CME"	Recipient.
15	SSub="NYMEX"/>	Sender Firm Exchange.
16	<Instrmt	
17	ID="OG"	Product Code.
18	SecTyp="OOF"	Product Type.
19	MMY="201710"	Period Code.
20	StrkPx="1300.0"	Strike Price.

21	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
22	Exch="COMEX"/>	Product Exchange.
23	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
24	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
25	</AllocInstrctn>	
26	</FIXML>	

3.11.5 Cancel NVAP Group Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15E247485F70004D275B61153831463"	Message ID.
5	GrpID="100081"	CME assigned allocation group ID.
6	AvgPxGrpID="APS8"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T08:17:26-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="2"	Transaction Type. 2=Cancel (Delete)
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="0"	Total quantity of the group.
13	RemQty="0"	Total quantity of the group remaining that has not been allocated.
14	Side="2"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="0.0"	Notional Value of the group.
17	GrpRemAmt="0.0"	Notional Value Remaining that has not been allocated.
18	HighPx="0.0"	Highest Price of the Trades in the Group.
19	LowPx="0.0">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T09:27:16-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="NYMEX"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS8"/>	Client Order ID.
28	<Instrmt	
29	Sym="OGV7 P1300"	Product Symbol.
30	ID="OG"	Product Code.
31	CFI="OPAXPS"	CFI code for the instrument.
32	SecTyp="OOF"	Product Type.
33	SubTyp="O"	Product SubType.
34	MMY="20171000"	Period Code.
35	MatDt="2017-09-26"	Expiration Date.
36	StrkPx="1300.0"	Strike Price.
37	Mult="100"	Price Multiplier.
38	Exch="COMEX"	Product Exchange.
39	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
40	PxQteCcy="USD"/>	Price Quote Currency.
41	<Undly MMY="201710"/>	Underlying Period Code.
42	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
43	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
44	<Pty ID="CME" R="21"/>	21=Clearing Organization.
45	<Pty ID="ACCOUNT8" R="24">	24=Customer Account.

46	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
47	</AllocInstrctnAlert>	
48	</FIXML>	

NOTE: All trades in this group will be unassigned from this group, but no TrdCaptRpt(Ack) will be sent. All claimed allocations, which were marked for re-allocation and were a part of the group, will be unmarked, but no AllocRpt messages will be sent.

3.12 *Executing Firm Submits Group Status Request*

3.12.1 Group Status Request from Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlertReq	
4	GrpID="100900"	CME assigned allocation group ID.
5	AvgPxGrpID="APS9"	Average Price Group ID.
6	ReqID="123456"	Request ID. Optional firm-specified ID
7	TrdDt="2017-08-15"	Trade Date.
8	PostTrdTyp="3">	Post Trade Type. 3=Notional Value Average Pricing
9	<Hdr	
10	Snt="2017-08-15T13:12:11-05:00"	Message Time.
11	SID="010"	Sender.
12	TID="CME"	Recipient.
13	SSub="CME"/>	Sender Firm Exchange.
14	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
15	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
16	</AllocInstrctnAlertReq>	
17	</FIXML>	

3.12.2 NVAP Group Update Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15DDC93E95B0003D1BA941150236673"	Message ID.
5	GrpID="1000900"	CME assigned allocation group ID.
6	AvgPxGrpID="APS9"	Average Price Group ID.
7	ReqID="123456"	Request ID.
8	TrdDt="2017-08-15"	Trade Date.
9	TxnTm="2017-08-15T11:47:14-05:00"	Transaction Time.
10	InptDev="API"	Input Device.
11	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
12	Typ="26"	Allocation Type. 26=NVAP Workflow
13	GrpQty="45"	Total quantity of the group.
14	RemQty="39"	Total quantity of the group remaining that has not been allocated.
15	Side="1"	Trade Side. 1=Buy, 2=Sell
16	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
17	GrpAmt="4434.65"	Notional Value of the group.
18	GrpRemAmt="4336.1016666667"	Notional Value Remaining that has not been allocated.
19	HighPx="98.53"	Highest Price of the Trades in the Group.
20	LowPx="98.56">	Lowest Price of the Trades in the Group.
21	<Hdr	
22	Snt="2017-08-15T13:12:11-05:00"	Message Time.
23	SID="CME"	Sender.
24	TID="010"	Recipient.
25	SSub="CME"	Sender Firm Exchange.
26	TSub="CME"/>	Recipient Firm Exchange.

27	<OrdAlloc	
28	ClOrdID="APS9"/>	Client Order ID.
29	<Instrmt	
30	Sym="GEZ7"	Product Symbol.
31	ID="ED"	Product Code.
32	CFI="FFDCSX"	CFI code for the instrument.
33	SecTyp="FUT"	Product Type.
34	MMY="20171200"	Period Code.
35	MatDt="2017-12-18"	Expiration Date.
36	Mult="2500"	Price Multiplier.
37	Exch="CME"	Product Exchange.
38	PxQteCcy="USD"/>	Price Quote Currency.
39	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
40	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
41	<Pty ID="CME" R="21"/>	21=Clearing Organization.
42	<Pty ID="ACCOUNT111" R="24">	24=Customer Account.
43	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
44	</AllocInstrctnAlert>	
45	</FIXML>	

3.13 Claiming Firm Marks Claimed NVAP Allocation for Re-Allocation (Give-Up)

3.13.1 Accept Allocation Acknowledgement to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="3.047"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T15:08:19-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. GBX=Globex
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="3.047"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="15E24AEE1750101D1398EF21042930579"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="APS10"	Average Price Group ID. Assigned by firm
15	VenuTyp="X"	Venue Type. X=Ex-Pit
16	AgrsrInd="N"	Aggressor Indicator.
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="9"	Allocation status. 9=Allocation Claimed (Accepted)
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="1"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="E"	Session Sub. E=Electronic
23	SesID="ETH"	Session ID.
24	MtchID="15E24AEE1750101D1398EEA"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T16:25:19-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="NYMEX"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS10"/>	Client Order ID.
35	<Instrmt	
36	Sym="NGV7"	Product Symbol.
37	ID="NG"	Product Code.
38	CFI="FCEPSO"	CFI code for the instrument.
39	SecTyp="FUT"	Product Type.
40	MMY="20171000"	Period Code.
41	MatDt="2017-09-27"	Expiration Date.
42	Mult="10000"	Price Multiplier.
43	Exch="NYMEX"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
46	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
47	<Pty ID="0A0L" R="12"/>	Executing Broker.
48	<Pty ID="AUD_DLP" R="44"/>	Order Entry Operator ID.

49	<Pty ID="CME" R="21"/>	21=Clearing Organization.
50	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="0"	Cash Residual Amount. Represents $ difference between rounded price and true average price
52	Ccy="USD"/>	Cash Residual Currency.
53	<Alloc	Allocation Block.
54	IndAllocID2="100110"	Individual Allocation ID. Assigned by CME
55	CustCpcty="4"	Customer Order Capacity (CTI).
56	Qty="1"	Allocation Quantity.
57	TrdID2="15E24AEE1750101D1398EF2">	Trade Part ID of the Allocation. Assigned by CME
58	<RegTrdID	
59	ID="FECC15E24AEE1750101D1398EF2"	Regulatory Trade ID (UTI/USI).
60	Src="1010000023"	USI Namespace.
61	Typ="0"	
62	Evnt="2"/>	
63	<Pty ID="CME" R="21"/>	21=Clearing Organization.
64	<Pty ID="999N" R="38">	38=Position Account
65	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
66	</Pty>	
67	<Pty ID="999" R="4"/>	
68	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
69	<Pty ID="999" R="1"/>	
70	<Pty ID="CARRY10" R="24">	24=Customer Account.
71	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	<Pty ID="API" R="200"/>	200=Last Modify User
74	</Alloc>	
75	</AllocRpt>	
76	</FIXML>	

3.13.2 Re-Allocate Allocation (Give-Up) from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	TransTyp="0"	Transaction Type. 0=New
5	Typ="23"	Allocation type. 23=Re-Allocate
6	PostTrdTyp="0"	Post Trade Type. 0=Give-Up
7	TrdDt="2017-08-15"	Trade Date.
8	Side="1"	Trade Side. 1=Buy, 2=Sell
9	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
10	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
11	<Hdr	
12	Snt="2017-08-15T16:36:08-05:00"	Message Time.
13	SID="999"	Sender.
14	TID="CME"	Recipient.
15	SSub="NYMEX"/>	Sender Firm Exchange.
16	<Instrmt	
17	ID="NG"	Product Code.
18	MMY="201710"	Period Code.
19	Exch="NYMEX"/>	Product Exchange.
20	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)

21	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
22	<Alloc	
23	IndAllocID2="100110"	
24	Qty="1"	Allocation quantity.
25	CustCpcty="4"	Claiming Firm Customer Order Capacity (CTI). Optional if not provided, will default to 4.
26	<Pty ID="999" R="1"/>	Claiming Firm.
27	<Pty ID="NYMEX" R="22"/>	Claiming Firm Exchange.
28	</Alloc>	
29	</AllocInstrctn>	
30	</FIXML>	

NOTE: As per the old Re-Allocation workflow, the clearing system will only respond to the Re-Allocation (Give-Up) request with a group summary notification (AllocInstrctnAlert).

3.13.3 New Give-Up Group Message to Claiming (Now Executing) Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15E48BB4B3E0002D306401131851529"	Message ID.
5	GrpID="100111"	CME assigned allocation group ID.
6	SesID="ETH"	Session ID.
7	SesSub="E"	Session Sub. E=Electronic
8	AvgPx="3.047"	Rounded Price of this Allocation Group.
9	TrdDt="2017-08-15"	Trade Date.
10	ClrDt="2017-08-15"	Clear Date.
11	TrdTyp="0"	Trade Type. 0=Regular
12	Stat="6"	Allocation Status. 6=Pending
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	TxnTm="2017-08-15T16:36:08-05:00"	Transaction Time.
15	InptDev="API"	Input Device.
16	InptSrc="GBX"	Input Source. GBX=Globex
17	TrueAvgPx="3.047"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
18	AgrsrInd="N"	Aggressor Indicator.
19	TransTyp="0"	Transaction Type. 0=New
20	Typ="13"	Allocation Type. 13=Complete Group
21	Qty="1"	Quantity Change In This Transaction.
22	GrpQty="1"	Total quantity of the group.
23	Side="1"	Trade Side. 1=Buy, 2=Sell
24	PostTrdTyp="0"	Post Trade Type. 0=Give-Up
25	VenuTyp="E">	Venue Type. E=Electronic
26	<Hdr	
27	Snt="2017-08-15T16:36:08-05:00"	Message Time.
28	SID="CME"	Sender.
29	TID="999"	Recipient.
30	SSub="CME"	Sender Firm Exchange.
31	TSub="NYMEX"/>	Recipient Firm Exchange.
32	<OrdAlloc	
33	ClOrdID="APS10"/>	Client Order ID.
34	<AllExc	
35	LastQty="1"	Quantity of last trade added to the group.

36	LastPx="3.047"	Price of last trade added to the group.
37	IndAllocID2="100110"/>	CME assigned ID of last trade added to the group.
38	<Instrmt	
39	Sym="NGV7"	Product Symbol.
40	ID="NG"	Product Code.
41	CFI="FCEPSO"	CFI code for the instrument.
42	SecTyp="FUT"	Product Type.
43	MMY="20171000"	Period Code.
44	MatDt="2017-09-27"	Expiration Date.
45	Mult="10000"	Price Multiplier.
46	Exch="NYMEX"	Product Exchange.
47	PxQteCcy="USD"/>	Price Quote Currency.
48	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
49	<Pty ID="999" R="1"/>	1=Executing Firm. (TMF)
50	<Pty ID="0A0L" R="12"/>	Executing Broker.
51	<Pty ID="AUD_DLP" R="44"/>	Order Entry Operator ID.
52	<Pty ID="CARRY10" R="24">	24=Customer Account.
53	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
54	</Pty>	
55	<Pty ID="CME" R="21"/>	21=Clearing Organization.
56	<Pty ID="010" R="201"/>	201=Previous Trading Member Firm
57	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
58	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
59	Amt="0"	Cash Residual Amount. Represents $ difference between rounded price and true average price
60	Ccy="USD"/>	Cash Residual Currency.
61	</AllocInstrctnAlert>	
62	</FIXML>	

3.14 Claiming Firm Marks Claimed NVAP Allocation for Re-Allocation (APS), Then Cancels (Deletes) APS Group, Which Unmarks Claimed NVAP Allocation From Re-Allocation

3.14.1 Accept Allocation Acknowledgement to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="0.00409"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T15:50:40-06:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="TES"	Input Source. TES=Pit
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="0.00409"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="160D1D2DE640001D101F61155102070"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="APS69"	Average Price Group ID. Assigned by firm
15	VenuTyp="P"	Venue Type. P=Pit
16	Side="1"	Trade Side. 1=Buy, 2=Sell
17	Stat="9"	Allocation status. 9=Allocation Claimed (Accepted)
18	TransTyp="0"	Transaction Type. 0=New
19	Qty="21"	Total allocation quantity in this message.
20	TrdDt="2017-08-15"	Trade Date.
21	SesSub="P"	Session Sub. P=Pit
22	SesID="RTH"	Session ID.
23	MtchID="160D1D2DE640001D101EE"	Match ID. Assigned by CME
24	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
25	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
26	<Hdr	
27	Snt="2017-08-15T15:51:02-06:00"	Message Time.
28	SID="CME"	Sender.
29	TID="999"	Recipient.
30	SSub="CME"	Sender Firm Exchange.
31	TSub="CME"/>	Recipient Firm Exchange.
32	<OrdAlloc	
33	ClOrdID="APS69"/>	Client Order ID.
34	<Instrmt	
35	Sym="6MH8 C0475"	Product Symbol.
36	ID="MP"	Product Code.
37	CFI="OCEXPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	MMY="20180300"	Period Code.
40	MatDt="2018-03-09"	Expiration Date.
41	StrkPx="0.0475"	Strike Price.
42	Mult="500000"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
45	PxQteCcy="USD"/>	Price Quote Currency.
46	<Undly MMY="201803"/>	Underlying Period Code.

47	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
48	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
49	<Pty ID="TEN" R="12"/>	Executing Broker.
50	<Pty ID="CME" R="21"/>	21=Clearing Organization.
51	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
52	Amt="0.00"	Cash Residual Amount. Represents $ difference between rounded price and true average price
53	Ccy="USD"/>	Cash Residual Currency.
54	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="-42945"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<Alloc	Allocation Block.
58	IndAllocID2="100310"	Individual Allocation ID. Assigned by CME
59	CustCpcty="4"	Customer Order Capacity (CTI).
60	Qty="21"	Allocation Quantity.
61	TrdID2="160D1D2DE640001D101F6">	Trade Part ID of the Allocation. Assigned by CME
62	<RegTrdID	
63	ID="FECC160D1D2DE640001D101F6"	Regulatory Trade ID (UTI/USI).
64	Src="1010000023"	USI Namespace.
65	Typ="0"	
66	Evnt="2"/>	
67	<Pty ID="CME" R="21"/>	21=Clearing Organization.
68	<Pty ID="999" R="38">	38=Position Account
69	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
70	</Pty>	
71	<Pty ID="999" R="4"/>	
72	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
73	<Pty ID="999" R="1"/>	
74	<Pty ID="CARRY69" R="24">	24=Customer Account.
75	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
76	</Pty>	
77	<Pty ID="API" R="200"/>	200=Last Modify User
78	</Alloc>	
79	</AllocRpt>	
80	</FIXML>	

3.14.2 Re-Allocate Allocation (APS) from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	TransTyp="0"	Transaction Type. 0=New
5	Typ="23"	Allocation type. 23=Re-Allocate
6	PostTrdTyp="1"	Post Trade Type. 1=Average Pricing
7	AvgPxInd="1"	Average Price Indicator. 1=Average Price Group
8	AvgPxGrpID="APS85"	Average Price Group ID. Assigned by firm
9	TrdDt="2017-08-15"	Trade Date.
10	Side="1"	Trade Side. 1=Buy, 2=Sell
11	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
12	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
13	<Hdr	
14	Snt="2017-08-15T15:51:02-06:00"	Message Time.

15	SID="999"	Sender.
16	TID="CME"	Recipient.
17	SSub="CME"/>	Sender Firm Exchange.
18	<Instrmt	
19	ID="MP"	Product Code.
20	MMY="201803"	Period Code.
21	Exch="CME"/>	Product Exchange.
22	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
23	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
24	<Alloc	
25	IndAllocID2="100310"	
26	Qty="21"	Allocation quantity.
27	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI). Optional, if not provided, will default to 4.
28	<Pty ID="999" R="1"/>	Claiming Firm.
29	<Pty ID="CME" R="22"/>	Claiming Firm Exchange.
30	</Alloc>	
31	</AllocInstrctn>	
32	</FIXML>	

NOTE: As per the old Re-Allocation workflow, the clearing system will respond to the Re-Allocation (APS) request with a Trade Capture Report (TrdCaptRpt) message, and with a group summary notification (AllocInstrctnAlert).

3.14.3 Re-Allocate Allocation Acknowledgement to Claiming (Now Executing) Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<TrdCaptRpt	
4	RptID="160D1D2DE640001D101F61155102070"	Message ID. Assigned by CME
5	TransTyp="2"	Action taken on a trade. 2=Replace (Update/Change)
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="0"	Trade Type. 0=Regular
8	MtchID="160D1D2DE640001D101EE"	Match ID. Assigned by CME
9	ExecID="52391:M:52244TN0000003"	Execution ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2017-08-15"	Trade Date.
12	BizDt="2017-08-15"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100310"	Firm Trade ID.
18	TrdID2="160D1D2DE640001D101F6"	Secondary Trade ID.
19	LastQty="21"	Trade Quantity.
20	LastPx="0.00409"	Trade Price.
21	TxnTm="2017-08-15T15:50:40-06:00"	Transaction Time.
22	SettlDt="2018-03-09"	Settlement Date.
23	VenuTyp="P">	Venue Type. P=Pit
24	<Hdr	
25	Snt="2017-08-15T15:51:02-06:00"	Message Time.
26	SID="CME"	Sender.
27	TID="999"	Recipient.
28	SSub="CME"	Sender Firm Exchange.

29	TSub="CME"/>	Recipient Firm Exchange.
30	<Instrmt	
31	Sym="6MH8 C0475"	Product Symbol.
32	ID="MP"	Product Code.
33	CFI="OCEXPS"	CFI code for the instrument.
34	SecTyp="OOF"	Product Type.
35	MMY="20180300"	Period Code.
36	MatDt="2018-03-09"	Expiration Date.
37	StrkPx="0.0475"	Strike Price.
38	Mult="500000"	Price Multiplier.
39	Exch="CME"	Product Exchange.
40	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
41	PxQteCcy="USD"/>	Price Quote Currency.
42	<Undly MMY="201803"/>	Underlying Period Code.
43	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
44	Amt="0.00"	Cash Residual Amount. Represents $ difference between rounded price and true average price
45	Ccy="USD"/>	Cash Residual Currency.
46	<Amt Typ="PREM"	Amount Type. PREM=Option Premium
47	Amt="-42945"	Option Premium Amount.
48	Ccy="USD"/>	Option Premium Currency.
49	<RptSide	
50	Side="1"	Trade Side. 1=Buy, 2=Sell
51	ClOrdID="APS69"/>	Client Order ID.
52	InptSrc="TES"	Input Source. TES=Pit
53	InptDev="API"	Input Device.
54	CustCpcty="4"	Customer Order Capacity (CTI).
55	OrdTyp="L"	Order Type.
56	SesID="RTH"	Session ID.
57	SesSub="P"	Session Sub. P=Pit
58	AllocInd="1"	Allocation Indicator. 1=Allocate trade, no claim info provided
59	OrdID="78479091276"	Globex Order ID.
60	AgrsrInd="N"	Aggressor Indicator.
61	AvgPxGrpID="APS85"	Average Price Group ID. Assigned by firm
62	AvgPxInd="1">	Average Price Indicator. 1=Average Price Group
63	<Pty ID="CME" R="21"/>	21=Clearing Organization.
64	<Pty ID="999" R="4"/>	4=Clearing Firm.
65	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
66	<Pty ID="999" R="1"/>	1=Executing Firm. (TMF)
67	<Pty ID="CARRY69" R="24">	24=Customer Account.
68	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
69	</Pty>	
70	<Pty ID="999" R="38">	38=Position Account
71	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	<Pty ID="API" R="200"/>	200=Last Modify User
74	<RegTrdID	
75	ID="FECC160D1D2DE640001D101F6"	Regulatory Trade ID (UTI/USI).
76	Src="1010000023"	USI Namespace.
77	Typ="0"	
78	Evnt="2"/>	
79	<TrdRegTS TS="2017-08-15T15:51:02-06:00"	Time Stamp.
80	Typ="1"/>	1-Execution Time.
81	</RptSide>	
82	</TrdCaptRptAck>	
83	</FIXML>	

3.14.4 New APS Group Message to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="160D1D2DE640001D1060E2161110417"	Message ID.
5	GrpID="100311"	CME assigned allocation group ID.
6	AvgPxGrpID="APS85"	Average Price Group ID. Assigned by firm
7	SesID="RTH"	Session ID.
8	SesSub="P"	Session Sub. P=Pit
9	AvgPx="0.00409"	Rounded Price of this Allocation Group.
10	TrdDt="2017-08-15"	Trade Date.
11	ClrDt="2017-08-15"	Clear Date.
12	TrdTyp="0"	Trade Type. 0=Regular
13	Stat="6"	Allocation Status. 6=Pending
14	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
15	RndPx="0.00409"	Rounded Price of this allocation.
16	TxnTm="2017-08-15 T16:11:10-06:00"	Transaction Time.
17	InptDev="UI"	Input Device.
18	InptSrc="TES"	Input Source. TES=Pit
19	AgrsrInd="N"	Aggressor Indicator.
20	TransTyp="0"	Transaction Type. 0=New
21	Typ="12"	Allocation Type. 12=InComplete Group
22	Qty="21"	Quantity Change In This Transaction.
23	GrpQty="21"	Total quantity of the group.
24	Side="1"	Trade Side. 1=Buy, 2=Sell
25	PostTrdTyp="1"	Post Trade Type. 1=Average Pricing
26	VenuTyp="P">	Venue Type. E=Electronic
27	<Hdr	
28	Snt="2017-08-15T16:11:10-06:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS85"/>	Client Order ID.
35	<AllExc	
36	LastQty="21"	Quantity of last trade added to the group.
37	LastPx="0.00409"	Price of last trade added to the group.
38	IndAllocID2="100310"/>	CME assigned ID of last trade added to the group.
39	<Instrmt	
40	Sym="6MH8 C0475"	Product Symbol.
41	ID="MP"	Product Code.
42	CFI="OCEXPS"	CFI code for the instrument.
43	SecTyp="OOF"	Product Type.
44	MMY="20180300"	Period Code.
45	MatDt="2018-03-09"	Expiration Date.
46	StrkPx="0.0475"	Strike Price.
47	Mult="500000"	Price Multiplier.
48	Exch="CME"	Product Exchange.
49	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
50	PxQteCcy="USD"/>	Price Quote Currency.

51	<Undly MMY="201803"	Underlying Period Code.
52	SecTyp="FUT"/>	Product Type.
53	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
54	<Pty ID="999" R="1"/>	1=Executing Firm. (TMF)
55	<Pty ID="TEN" R="12"/>	Executing Broker.
56	<Pty ID="CARRY69" R="24">	24=Customer Account.
57	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
58	</Pty>	
59	<Pty ID="CME" R="21"/>	21=Clearing Organization.
60	<Pty ID="010" R="201"/>	201=Previous Trading Member Firm
61	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
62	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
63	Amt="-45"	Cash Residual Amount. Represents $ difference between rounded price and true average price
64	Ccy="USD"/>	Cash Residual Currency.
65	</AllocInstrctnAlert>	
66	</FIXML>	

3.14.5 Claiming (Now Executing) Firm Cancels APS Group

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	GrpID="100311"	CME assigned allocation group ID.
5	PostTrdTyp="1"	Post Trade Type. 1=Average Pricing
6	TransTyp="**2**"	Transaction Type. 2=Cancel (Delete)
7	Typ="**16**"	Allocation type. 16=Cancel Group
8	TrdDt="2017-08-15"	Trade Date.
9	Side="1"	Trade Side. 1=Buy, 2=Sell
10	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
11	<Hdr	
12	Snt="2017-08-15T16:20:16-05:00"	Message Time.
13	SID="999"	Sender.
14	TID="CME"	Recipient.
15	SSub="CME"/>	Sender Firm Exchange.
16	<Instrmt	
17	ID="MP"	Product Code.
18	SecTyp="OOF"	Product Type.
19	MMY="201803"	Period Code.
20	StrkPx="0.0475"	Strike Price.
21	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
22	Exch="CME"/>	Product Exchange.
23	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
24	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
25	</AllocInstrctn>	
26	</FIXML>	

NOTE: As per the old Re-Allocation workflow, the clearing system will only respond to the Cancel APS Group request with a group summary notification (AllocInstrctnAlert).

3.14.6 Cancel APS Group Message to Claiming (now Executing) Firm

Line	Tag Example	Description

1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="160D1D2DE640001D1060E2161110433"	Message ID.
5	GrpID="100311"	CME assigned allocation group ID.
6	AvgPxGrpID="APS85"	Average Price Group ID. Assigned by firm
7	SesID="RTH"	Session ID.
8	SesSub="P"	Session Sub. P=Pit
9	AvgPx="0.00409"	Rounded Price of this Allocation Group.
10	TrdDt="2017-08-15"	Trade Date.
11	ClrDt="2017-08-15"	Clear Date.
12	TrdTyp="0"	Trade Type. 0=Regular
13	Stat="6"	Allocation Status. 6=Pending
14	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
15	RndPx="0.00409"	Rounded Price of this allocation.
16	TxnTm="2017-08-15 T16:20:40-06:00"	Transaction Time.
17	InptDev="UI"	Input Device.
18	InptSrc="TES"	Input Source. TES=Pit
19	AgrsrInd="N"	Aggressor Indicator.
20	TransTyp="**2**"	Transaction Type. 2=Cancel (Delete)
21	Typ="**16**"	Allocation type. 16=Cancel Group
22	Qty="0"	Quantity Change In This Transaction.
23	GrpQty="0"	Total quantity of the group.
24	Side="1"	Trade Side. 1=Buy, 2=Sell
25	PostTrdTyp="1"	Post Trade Type. 1=Average Pricing
26	VenuTyp="P">	Venue Type. E=Electronic
27	<Hdr	
28	Snt="2017-08-15T16:20:40-06:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS85"/>	Client Order ID.
35	<Instrmt	
36	Sym="6MH8 C0475"	Product Symbol.
37	ID="MP"	Product Code.
38	CFI="OCEXPS"	CFI code for the instrument.
39	SecTyp="OOF"	Product Type.
40	MMY="20180300"	Period Code.
41	MatDt="2018-03-09"	Expiration Date.
42	StrkPx="0.0475"	Strike Price.
43	Mult="500000"	Price Multiplier.
44	Exch="CME"	Product Exchange.
45	PutCall="1"	Put/Call Indicator. 0=Put, 1=Call
46	PxQteCcy="USD"/>	Price Quote Currency.
47	<Undly MMY="201803"	Underlying Period Code.
48	SecTyp="FUT"/>	Product Type.
49	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
50	<Pty ID="999" R="1"/>	1=Executing Firm. (TMF)
51	<Pty ID="TEN" R="12"/>	Executing Broker.
52	<Pty ID="CARRY69" R="24">	24=Customer Account.
53	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
54	</Pty>	

55	<Pty ID="CME" R="21"/>	21=Clearing Organization.
56	<Pty ID="010" R="201"/>	201=Previous Trading Member Firm
57	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
58	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
59	Amt="-45"	Cash Residual Amount. Represents $ difference between rounded price and true average price
60	Ccy="USD"/>	Cash Residual Currency.
61	</AllocInstrctnAlert>	
62	</FIXML>	

NOTE: All trades in this group will be unassigned from this group, but no TrdCaptRpt(Ack) will be sent. All claimed allocations, which were marked for re-allocation and were a part of the group, will be unmarked, but no AllocRpt messages will be sent.

3.15 *Claiming Firm Marks Claimed NVAP Allocation for Re-Allocation (Cross-Exchange)*

3.15.1 Accept Allocation Acknowledgement to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="98.22"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T16:17:59-06:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. GBX=Globex
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="98.2195"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="16105DBF5E80002D1ABB01162041829"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="APS94"	Average Price Group ID. Assigned by firm
15	VenuTyp="E"	Venue Type. E=Electronic
16	AgrsrInd="N"	Aggressor Indicator.
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="9"	Allocation status. 9=Allocation Claimed (Accepted)
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="11"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="E"	Session Sub. E=Electronic
23	SesID="ETH"	Session ID.
24	MtchID="16105DBF5E80002D1ABA8"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T16:20:41-06:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS94"/>	Client Order ID.
35	<Instrmt	
36	Sym="GEH8"	Product Symbol.
37	ID="ED"	Product Code.
38	CFI="FFDCSX"	CFI code for the instrument.
39	SecTyp="FUT"	Product Type.
40	MMY="20180300"	Period Code.
41	MatDt="2018-03-19"	Expiration Date.
42	Mult="2500"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
46	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
47	<Pty ID="0A0L" R="12"/>	Executing Broker.
48	<Pty ID="AUD_DLP" R="44"/>	Order Entry Operator ID.

49	<Pty ID="CME" R="21"/>	21=Clearing Organization.
50	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="13.75"	Cash Residual Amount. Represents $ difference between rounded price and true average price
52	Ccy="USD"/>	Cash Residual Currency.
53	<Alloc	Allocation Block.
54	IndAllocID2="100410"	Individual Allocation ID. Assigned by CME
55	CustCpcty="4"	Customer Order Capacity (CTI).
56	Qty="11"	Allocation Quantity.
57	TrdID2="16105DBF5E80002D1ABB0">	Trade Part ID of the Allocation. Assigned by CME
58	<RegTrdID	
59	ID="FECC16105DBF5E80002D1ABB0"	Regulatory Trade ID (UTI/USI).
60	Src="1010000023"	USI Namespace.
61	Typ="0"	
62	Evnt="2"/>	
63	<Pty ID="CME" R="21"/>	21=Clearing Organization.
64	<Pty ID="999" R="38">	38=Position Account
65	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
66	</Pty>	
67	<Pty ID="999" R="4"/>	
68	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
69	<Pty ID="999" R="1"/>	
70	<Pty ID="CARRY94" R="24">	24=Customer Account.
71	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	<Pty ID="API" R="200"/>	200=Last Modify User
74	</Alloc>	
75	</AllocRpt>	
76	</FIXML>	

3.15.2 Re-Allocate Allocation (Cross-Exchange) from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	TransTyp="0"	Transaction Type. 0=New
5	Typ="23"	Allocation type. 23=Re-Allocate
6	PostTrdTyp="2"	Post Trade Type. 2=Cross-Exchange
7	TrdDt="2017-08-15"	Trade Date.
8	Side="1"	Trade Side. 1=Buy, 2=Sell
9	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
10	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
11	<Hdr	
12	Snt="2017-08-15T16:36:08-05:00"	Message Time.
13	SID="999"	Sender.
14	TID="CME"	Recipient.
15	SSub="CME"/>	Sender Firm Exchange.
16	<Instrmt	
17	ID="ED"	Product Code.
18	MMY="201803"	Period Code.
19	Exch="CME"/>	Product Exchange.
20	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)

21	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
22	<Alloc	
23	IndAllocID2="100410"	
24	Qty="11"	Allocation quantity.
25	CustCpcty="4"	Claiming Firm Customer Order Capacity (CTI). Optional, if not provided, will default to 4.
26	<Pty ID="999" R="1"/>	Claiming Firm.
27	<Pty ID="CME" R="22"/>	Claiming Firm Exchange.
28	</Alloc>	
29	<Alloc	
30	Qty="11"	Allocation quantity.
31	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI). Optional, if not provided, will default to 4.
32	<Pty ID="008" R="1"/>	Claiming Firm.
33	<Pty ID="SX" R="22"/>	Claiming Firm Exchange.
34	<Pty ID="SXCARRY94" R="24">	Claiming Firm Customer Account.
35	<Sub ID="1" Typ="26"/>	Claiming Firm Origin. Optional, if not provided, will default to 1.
36	</Pty>	
37	</Alloc>	
38	</AllocInstrctn>	
39	</FIXML>	

NOTE: As per the old Re-Allocation workflow, the clearing system will only respond to the Re-Allocation (Cross-Exchange) request with a group summary notification (AllocInstrctnAlert), and subsequent Allocation Report (AllocRpt) message(s). Also, when marking for Cross-Exchange Allocation, and additional Alloc block is required in order to specify the Carry Firm/Exchange information.

3.15.3 New Cross-Exchange Group Message to Claiming (Now Executing) Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="16105DBF5E80002D2C6562132508778"	Message ID.
5	GrpID="100511"	CME assigned allocation group ID.
6	SesID="ETH"	Session ID.
7	SesSub="E"	Session Sub. E=Electronic
8	AvgPx="98.22"	Rounded Price of this Allocation Group.
9	TrdDt="2017-08-15"	Trade Date.
10	ClrDt="2017-08-15"	Clear Date.
11	TrdTyp="0"	Trade Type. 0=Regular
12	Stat="6"	Allocation Status. 6=Pending
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	TxnTm="2017-08-15T16:36:10-05:00"	Transaction Time.
15	InptDev="API"	Input Device.
16	InptSrc="GBX"	Input Source. GBX=Globex
17	AgrsrInd="N"	Aggressor Indicator.
18	TransTyp="0"	Transaction Type. 0=New
19	Typ="13"	Allocation Type. 13=Complete Group
20	Qty="11"	Quantity Change In This Transaction.
21	GrpQty="11"	Total quantity of the group.
22	Side="1"	Trade Side. 1=Buy, 2=Sell
23	PostTrdTyp="2">	Post Trade Type. 2=Cross-Exchange
24	VenuTyp="E">	Venue Type. E=Electronic

25	<Hdr	
26	Snt="2017-08-15T16:36:10-05:00"	Message Time.
27	SID="CME"	Sender.
28	TID="999"	Recipient.
29	SSub="CME"	Sender Firm Exchange.
30	TSub="CME"/>	Recipient Firm Exchange.
31	<OrdAlloc	
32	ClOrdID="APS94"/>	Client Order ID.
33	<AllExc	
34	LastQty="11"	Quantity of last trade added to the group.
35	LastPx="98.22"	Price of last trade added to the group.
36	IndAllocID2="100410"/>	CME assigned ID of last trade added to the group.
37	<Instrmt	
38	Sym="GEH8"	Product Symbol.
39	ID="ED"	Product Code.
40	CFI="FFDCSX"	CFI code for the instrument.
41	SecTyp="FUT"	Product Type.
42	MMY="20180300"	Period Code.
43	MatDt="2018-03-19"	Expiration Date.
44	Mult="2500"	Price Multiplier.
45	Exch="CME"	Product Exchange.
46	PxQteCcy="USD"/>	Price Quote Currency.
47	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
48	<Pty ID="999" R="1"/>	1=Executing Firm. (TMF)
49	<Pty ID="0A0L" R="12"/>	Executing Broker.
50	<Pty ID="AUD_DLP" R="44"/>	Order Entry Operator ID.
51	<Pty ID="CARRY94" R="24">	24=Customer Account.
52	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
53	</Pty>	
54	<Pty ID="CME" R="21"/>	21=Clearing Organization.
55	<Pty ID="010" R="201"/>	201=Previous Trading Member Firm
56	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
57	</AllocInstrctnAlert>	
58	</FIXML>	

NOTE: Any claimed residual will stay with the CME Firm, and will NOT be included in the Cross-Exchange Group, and will not be passed along to the SGX Firm with the Cross-Exchange allocation.

3.15.4 New Cross-Exchange Allocation Confirmation to Claiming (Now Executing) Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="17.23"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T16:36:10-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. GBX=Globex
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="15"	Allocation Report Type. 15=Allocation (Give-up)
11	AvgPx="98.22"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="16105DBF5E80002D2C65C1132508777"	Message ID. Assigned by CME

13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	GrpID="100511"	CME assigned allocation group ID.
15	VenuTyp="E"	Venue Type. E=Electronic
16	AgrsrInd="N"	Aggressor Indicator.
17	Side="2"	Trade Side. 1=Buy, 2=Sell
18	Stat="6"	Allocation status. 6=Allocation Pending.
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="11"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="E"	Session Sub. E=Electronic
23	SesID="ETH"	Session ID.
24	MtchID="16105DBF5E80002D2C658"	Match ID. Assigned by CME
25	PostTrdTyp="2"	Post Trade Type. 2=Cross-Exchange
26	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T16:36:10-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="APS94"/>	Client Order ID.
35	<Instrmt	
36	Sym="GEH8"	Product Symbol.
37	ID="ED"	Product Code.
38	CFI="FFDCSX"	CFI code for the instrument.
39	SecTyp="FUT"	Product Type.
40	MMY="20180300"	Period Code.
41	MatDt="2018-03-19"	Expiration Date.
42	Mult="2500"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
46	<Pty ID="999" R="1"/>	1=Executing Firm. (TMF)
47	<Pty ID="1A0A" R="12"/>	12=Executing Trader.
48	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
49	<Pty ID="ACCOUNT94" R="24">	24=Customer Account.
50	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
51	</Pty>	
52	<Pty ID="CME" R="21"/>	21=Clearing Organization.
53	<Pty ID="010N" R="38">	38=Position Account
54	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
55	</Pty>	
56	<Pty ID="999" R="4"/>	4=Clearing Firm.
57	<Pty ID="API" R="200"/>	200=Last Modify User
58	<Alloc	Allocation Block.
59	IndAllocID2="100512"	Individual Allocation ID. Assigned by CME
60	CustCpcty="4"	Customer Order Capacity (CTI).
61	Qty="11"	Allocation Quantity.
62	TrdID2="16105DBF5E80002D2C65C"	Trade Part ID of the Allocation. Assigned by CME
63	OrigTrdID2="16105DBF5E80002D1ABB0"	Trade part ID of the original trade/allocation.
64	ParentAllocID="16105DBF5E80002D1ABA8">	Used for sub-allocation. Contains the OrigTrdID2 of the parent allocation.
65	<RegTrdID	
66	ID="FECC16105DBF5E80002D2C65C"	Regulatory Trade ID (UTI/USI).
67	Src="1010000023"	USI Namespace.

68	Typ="0"	
69	Evnt="2"/>	
70	<Pty ID="SX" R="21"/>	21=Clearing Organization.
71	<Pty ID="666" R="4"/>	
72	<Pty ID="SX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
73	<Pty ID="001" R="1"/>	
74	<Pty ID="SXCARRY94" R="24">	24=Customer Account.
75	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
76	</Pty>	
77	</Alloc>	
78	</AllocRpt>	
79	</FIXML>	

3.16 Claiming Firm Marks Claimed Give-Up Allocation for Re-Allocation (NVAP), Then Cancels (Deletes) NVAP Group, Which Unmarks Claimed Give-Up Allocation From Re-Allocation

3.16.1 Accept Allocation Acknowledgement to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	TxnTm="2017-08-15T16:47:07-06:00"	Transaction Time.
6	InptDev="API"	Input Device.
7	InptSrc="GBX"	Input Source. GBX=Globex
8	TrdTyp="0"	Trade Type. 0=Regular
9	RptTyp="16"	Allocation report type. 16=Take-up
10	AvgPx="1313.1"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
11	RptID="160D1D36AE20004D121114743853"	Message ID. Assigned by CME
12	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
13	VenuTyp="E"	Venue Type. E=Electronic
14	AgrsrInd="N"	Aggressor Indicator.
15	Side="2"	Trade Side. 1=Buy, 2=Sell
16	Stat="9"	Allocation status. 9=Allocation Claimed (Accepted)
17	TransTyp="0"	Transaction Type. 0=New
18	Qty="1"	Total allocation quantity in this message.
19	TrdDt="2017-08-15"	Trade Date.
20	SesSub="E"	Session Sub. E=Electronic
21	SesID="ETH"	Session ID.
22	MtchID="160D1D36AE20004DA"	Match ID. Assigned by CME
23	PostTrdTyp="0"	Post Trade Type. 0=Give-Up
24	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
25	<Hdr	
26	Snt="2017-08-15T16:47:07-06:00"	Message Time.
27	SID="CME"	Sender.
28	TID="999"	Recipient.
29	SSub="CME"	Sender Firm Exchange.
30	TSub="NYMEX"/>	Recipient Firm Exchange.
31	<OrdAlloc	
32	ClOrdID="APS81"/>	Client Order ID.
33	<Instrmt	
34	Sym="GCG8"	Product Symbol.
35	ID="GC"	Product Code.
36	CFI="FCEPSO"	CFI code for the instrument.
37	SecTyp="FUT"	Product Type.
38	MMY="20180200"	Period Code.
39	MatDt="2018-02-26"	Expiration Date.
40	Mult="100"	Price Multiplier.
41	Exch="COMEX"	Product Exchange.
42	PxQteCcy="USD"/>	Price Quote Currency.
43	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
44	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
45	<Pty ID="0A0L" R="12">	Executing Broker.
46	<Sub ID="BBB" Typ="2"/>	

47	</Pty>	
48	<Pty ID="AUD_DLP" R="44"/>	Order Entry Operator ID.
49	<Pty ID="CME" R="21"/>	21=Clearing Organization.
50	<Alloc	Allocation Block.
51	IndAllocID2="100210"	Individual Allocation ID. Assigned by CME
52	CustCpcty="4"	Customer Order Capacity (CTI).
53	Qty="1"	Allocation Quantity.
54	TrdID2="160D1D36AE20004D12">	Trade Part ID of the Allocation. Assigned by CME
55	<RegTrdID	
56	ID="FECC160D1D36AE20004D12"	Regulatory Trade ID (UTI/USI).
57	Src="1010000023"	USI Namespace.
58	Typ="0"	
59	Evnt="2"/>	
60	<Pty ID="CME" R="21"/>	21=Clearing Organization.
61	<Pty ID="999N" R="38">	38=Position Account
62	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
63	</Pty>	
64	<Pty ID="999" R="4"/>	
65	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
66	<Pty ID="999" R="1"/>	
67	<Pty ID="CARRY81" R="24">	24=Customer Account.
68	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
69	</Pty>	
70	<Pty ID="API" R="200"/>	200=Last Modify User
71	</Alloc>	
72	</AllocRpt>	
73	</FIXML>	

3.16.2 Re-Allocate Allocation (NVAP) from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	TransTyp="0"	Transaction Type. 0=New
5	Typ="23"	Allocation type. 23=Re-Allocate
6	PostTrdTyp="0"	Post Trade Type. 0=Give-Up
7	TrdDt="2017-08-15"	Trade Date.
8	Side="2"	Trade Side. 1=Buy, 2=Sell
9	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
10	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
11	<Hdr	
12	Snt="2017-08-15T17:00:08-05:00"	Message Time.
13	SID="999"	Sender.
14	TID="CME"	Recipient.
15	SSub="NYMEX"/>	Sender Firm Exchange.
16	<Instrmt	
17	ID="GC"	Product Code.
18	SecTyp="FUT"	
19	MMY="201802"	Period Code.
20	Exch="COMEX"/>	Product Exchange.
21	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)

22	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
23	<Alloc	
24	IndAllocID2="100210"	
25	Qty="1"	Allocation quantity.
26	CustCpcty="4"	Claiming Firm Customer Order Capacity (CTI). Optional, if not provided, will default to 4.
27	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
28	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
29	AvgPxGrpID="APS81">	Average Price Group ID. Assigned by firm
30	<Pty ID="999" R="1"/>	Claiming Firm.
31	<Pty ID="NYMEX" R="22"/>	Claiming Firm Exchange.
32	</Alloc>	
33	</AllocInstrctn>	
34	</FIXML>	

NOTE: The clearing system will now respond to the Re-Allocation request with an Allocation Report (AllocRpt), and with a group summary notification (AllocInstrctnAlert), if appropriate; which is different from typical Re-Allocation scenarios. Also, if marking a claimed allocation for NVAP, the request must include an Average Price Group ID.

3.16.3 Re-Allocate Allocation Acknowledgement to Claiming (Now Executing) Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	TxnTm="2017-08-15T17:00:09-06:00"	Transaction Time.
6	InptDev="API"	Input Device.
7	InptSrc="GBX"	Input Source. GBX=Globex
8	TrdTyp="0"	Trade Type. 0=Regular
9	RptTyp="16"	Allocation report type. 16=Take-up
10	AvgPx="1313.1"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
11	RptID="160D1D36AE20004D121114743854"	Message ID. Assigned by CME
12	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
13	VenuTyp="E"	Venue Type. E=Electronic
14	AgrsrInd="N"	Aggressor Indicator.
15	Side="2"	Trade Side. 1=Buy, 2=Sell
16	Stat="9"	Allocation status. 9=Allocation Claimed (Accepted)
17	TransTyp="0"	Transaction Type. 0=New
18	Qty="1"	Total allocation quantity in this message.
19	TrdDt="2017-08-15"	Trade Date.
20	SesSub="E"	Session Sub. E=Electronic
21	SesID="ETH"	Session ID.
22	MtchID="160D1D36AE20004DA"	Match ID. Assigned by CME
23	PostTrdTyp="0"	Post Trade Type. 0=Give-Up
24	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
25	<Hdr	
26	Snt="2017-08-15T17:00:09-06:00"	Message Time.
27	SID="CME"	Sender.
28	TID="999"	Recipient.
29	SSub="CME"	Sender Firm Exchange.

30	TSub="NYMEX"/>	Recipient Firm Exchange.
31	<OrdAlloc	
32	ClOrdID="APS81"/>	Client Order ID.
33	<Instrmt	
34	Sym="GCG8"	Product Symbol.
35	ID="GC"	Product Code.
36	CFI="FCEPSO"	CFI code for the instrument.
37	SecTyp="FUT"	Product Type.
38	MMY="20180200"	Period Code.
39	MatDt="2018-02-26"	Expiration Date.
40	Mult="100"	Price Multiplier.
41	Exch="COMEX"	Product Exchange.
42	PxQteCcy="USD"/>	Price Quote Currency.
43	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
44	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
45	<Pty ID="0A0L" R="12">	Executing Broker.
46	<Sub ID="BBB" Typ="2"/>	
47	</Pty>	
48	<Pty ID="AUD_DLP" R="44"/>	Order Entry Operator ID.
49	<Pty ID="CME" R="21"/>	21=Clearing Organization.
50	<Alloc	Allocation Block.
51	IndAllocID2="100210"	Individual Allocation ID. Assigned by CME
52	CustCpcty="4"	Customer Order Capacity (CTI).
53	Qty="1"	Allocation Quantity.
54	TrdID2="160D1D36AE20004D12"	Trade Part ID of the Allocation. Assigned by CME
55	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
56	AvgPxGrpID="APS81"	Average Price Group ID. Assigned by firm
57	AvgPxInd="3"	Average Price Indicator. 3=Trade is part of a Notional Value Average Price Group
58	GrpAmt="1313.1"	Notional Value of the trade.
59	GrpID="100215"	CME assigned allocation Group ID to which this trade is assigned.
60	GrpAcct="CARRY81"	Customer Account of the Group to which the Trade is assigned.
61	GrpStat="0">	Trade status in relation to the group to which it is assigned. 0=Added for the first time, 2=Already in this group
62	<RegTrdID	
63	ID="FECC160D1D36AE20004D12"	Regulatory Trade ID (UTI/USI).
64	Src="1010000023"	USI Namespace.
65	Typ="0"	
66	Evnt="2"/>	
67	<Pty ID="CME" R="21"/>	21=Clearing Organization.
68	<Pty ID="999N" R="38">	38=Position Account
69	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
70	</Pty>	
71	<Pty ID="999" R="4"/>	
72	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
73	<Pty ID="999" R="1"/>	
74	<Pty ID="CARRY81" R="24">	24=Customer Account.
75	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
76	</Pty>	
77	<Pty ID="API" R="200"/>	200=Last Modify User
78	</Alloc>	
79	</AllocRpt>	
80	</FIXML>	

NOTE: If this Claimed Allocation had been added to an existing NVAP Group, no new NVAP Group message would be generated.

3.16.4 New NVAP Group Message to Claiming (Now Executing) Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="160D1D36AE20004D121114743855"	Message ID.
5	GrpID="100215"	CME assigned allocation group ID.
6	AvgPxGrpID="APS81"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T17:00:10-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="0"	Transaction Type. 0=New
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="1"	Total quantity of the group.
13	RemQty="1"	Total quantity of the group remaining that has not been allocated.
14	Side="2"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="1313.1"	Notional Value of the group.
17	GrpRemAmt="1313.1"	Notional Value Remaining that has not been allocated.
18	HighPx="1313.1"	Highest Price of the Trades in the Group.
19	LowPx="1313.1">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T17:00:10-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="999"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="NYMEX"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS81"/>	Client Order ID.
28	<Instrmt	
29	Sym="GCG8"	Product Symbol.
30	ID="GC"	Product Code.
31	CFI="FCEPSO"	CFI code for the instrument.
32	SecTyp="FUT"	Product Type.
33	MMY="20180200"	Period Code.
34	MatDt="2018-02-26"	Expiration Date.
35	Mult="100"	Price Multiplier.
36	Exch="COMEX"	Product Exchange.
37	PxQteCcy="USD"/>	Price Quote Currency.
38	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
39	<Pty ID="999" R="1"/>	1=Executing Firm. (TMF)
40	<Pty ID="CME" R="21"/>	21=Clearing Organization.
41	<Pty ID="CARRY81" R="24">	24=Customer Account.
42	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
43	</AllocInstrctnAlert>	
44	</FIXML>	

3.16.5 Claiming (Now Executing) Firm Cancels NVAP Group

Line	Tag Example	Description

1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	GrpID="100215"	CME assigned allocation group ID.
5	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
6	TransTyp="**2**"	Transaction Type. 2=Cancel (Delete)
7	Typ="**16**"	Allocation type. 16=Cancel Group
8	TrdDt="2017-08-15"	Trade Date.
9	Side="2"	Trade Side. 1=Buy, 2=Sell
10	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
11	<Hdr	
12	Snt="2017-08-15T17:27:16-05:00"	Message Time.
13	SID="999"	Sender.
14	TID="CME"	Recipient.
15	SSub="NYMEX"/>	Sender Firm Exchange.
16	<Instrmt	
17	ID="GC"	Product Code.
18	SecTyp="FUT"	Product Type.
19	MMY="201802"	Period Code.
20	Exch="COMEX"/>	Product Exchange.
21	<Pty ID="999" R="1"/>	1=Executing Firm. (TMF)
22	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
23	</AllocInstrctn>	
24	</FIXML>	

3.16.6 Cancel NVAP Group Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="160D1D36AE20004D121114743856"	Message ID.
5	GrpID="100215"	CME assigned allocation group ID.
6	AvgPxGrpID="APS81"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T17:27:18-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="**2**"	Transaction Type. 2=Cancel (Delete)
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="0"	Total quantity of the group.
13	RemQty="0"	Total quantity of the group remaining that has not been allocated.
14	Side="2"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="0.0"	Notional Value of the group.
17	GrpRemAmt="0.0"	Notional Value Remaining that has not been allocated.
18	HighPx="0.0"	Highest Price of the Trades in the Group.
19	LowPx="0.0">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T17:27:18-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="999"	Recipient.

24	SSub="CME"	Sender Firm Exchange.
25	TSub="NYMEX"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS81"/>	Client Order ID.
28	<Instrmt	
29	Sym="GCG8"	Product Symbol.
30	ID="GC"	Product Code.
31	CFI="FCEPSO"	CFI code for the instrument.
32	SecTyp="FUT"	Product Type.
33	MMY="20180200"	Product SubType.
34	MatDt="2018-02-26"	Period Code.
35	Mult="100"	Expiration Date.
36	Exch="COMEX"	Strike Price.
37	PxQteCcy="USD"/>	Price Multiplier.
38	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
39	<Pty ID="999" R="1"/>	1=Executing Firm. (TMF)
40	<Pty ID="CME" R="21"/>	21=Clearing Organization.
41	<Pty ID="ACCOUNT81" R="24">	24=Customer Account.
42	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
43	</AllocInstrctnAlert>	
44	</FIXML>	

NOTE: All trades in this group will be unassigned from this group, but no TrdCaptRpt(Ack) will be sent. All claimed allocations, which were marked for re-allocation and were a part of the group, will be unmarked, but no AllocRpt messages will be sent.

3.17 Claiming Firm Accepts Allocation Then Reverses Claimed Allocation

3.17.1 New Allocation Confirmation to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="2719.5"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T15:24:17-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. CPC=ClearPort
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="15"	Allocation Report Type. 15=Allocation (Give-up)
11	AvgPx="2719.3695652173"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="161DE0222E90001D646361135936141"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	GrpID="100317"	CME assigned allocation group ID.
15	AvgPxGrpID="NVAP317"	Average Price Group ID. Assigned by firm
16	VenuTyp="E"	Venue Type. E=Electronic
17	AgrsrInd="N"	Aggressor Indicator.
18	Side="2"	Trade Side. 1=Buy, 2=Sell
19	Stat="6"	Allocation status. 6=Allocation Pending.
20	TransTyp="0"	Transaction Type. 0=New
21	Qty="4"	Total allocation quantity in this message.
22	TrdDt="2017-08-15"	Trade Date.
23	SesSub="E"	Session Sub. E=Electronic
24	SesID="ETH"	Session ID.
25	MtchID="161DE0222E90001D64632"	Match ID. Assigned by CME
26	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
27	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
28	<Hdr	
29	Snt="2017-08-15T15:25:14-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CME"/>	Recipient Firm Exchange.
34	<OrdAlloc	
35	ClOrdID="NVAP317"/>	Client Order ID.
36	<Instrmt	
37	Sym="ESH8"	Product Symbol.
38	ID="ES"	Product Code.
39	CFI="FFICSO"	CFI code for the instrument.
40	SecTyp="FUT"	Product Type.
41	MMY="20180300"	Period Code.
42	MatDt="2017-03-16"	Expiration Date.
43	Mult="50"	Price Multiplier.
44	Exch="CME"	Product Exchange.
45	PxQteCcy="USD"/>	Price Quote Currency.
46	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
47	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
48	<Pty ID="0A0L" R="12"/>	12=Executing Trader.

49	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
50	<Pty ID="ACCOUNT317" R="24">	24=Customer Account.
51	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
52	</Pty>	
53	<Pty ID="CME" R="21"/>	21=Clearing Organization.
54	<Pty ID="010" R="38">	38=Position Account
55	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
56	</Pty>	
57	<Pty ID="010" R="4"/>	4=Clearing Firm.
58	<Pty ID="API" R="200"/>	200=Last Modify User
59	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
60	Amt="-26.08"	Cash Residual Amount. Represents $ difference between rounded price and true average price
61	Ccy="USD"/>	Cash Residual Currency.
62	<Alloc	Allocation Block.
63	IndAllocID2="100318"	Individual Allocation ID. Assigned by CME
64	CustCpcty="4"	Customer Order Capacity (CTI).
65	Qty="4"	Allocation Quantity.
66	GrpAmt="10877.4782608692"	Notional Value of the Allocation.
67	TrdID2="161DE0222E90001D64636">	Trade Part ID of the Allocation. Assigned by CME
68	<RegTrdID	
69	ID="FECF161DE0222E90001D64636"	Regulatory Trade ID (UTI/USI).
70	Src="1010000023"	USI Namespace.
71	Typ="0"	
72	Evnt="2"/>	
73	<Pty ID="CME" R="21"/>	21=Clearing Organization.
74	<Pty ID="999" R="4"/>	
75	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
76	<Pty ID="999" R="1"/>	
77	<Pty ID="CARRY317" R="24">	24=Customer Account.
78	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
79	</Pty>	
80	</Alloc>	
81	</AllocRpt>	
82	</FIXML>	

3.17.2 NVAP Group Update Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="161DE0222E90001D644021135649373"	Message ID.
5	GrpID="100317"	CME assigned allocation group ID.
6	AvgPxGrpID="NVAP317"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T15:24:17-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="23"	Total quantity of the group.
13	RemQty="19"	Total quantity of the group remaining that has not been allocated.
14	Side="1"	Trade Side. 1=Buy, 2=Sell

15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="62545.5"	Notional Value of the group.
17	GrpRemAmt="51668.0217391308"	Notional Value Remaining that has not been allocated.
18	HighPx="2720.0"	Highest Price of the Trades in the Group.
19	LowPx="2716.5">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T15:25:14-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="CME"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="NVAP317"/>	Client Order ID.
28	<Instrmt	
29	Sym="ESH8"	Product Symbol.
30	ID="ES"	Product Code.
31	CFI="FFICSO"	CFI code for the instrument.
32	SecTyp="FUT"	Product Type.
33	MMY="20180300"	Period Code.
34	MatDt="2017-03-16"	Expiration Date.
35	Mult="50"	Price Multiplier.
36	Exch="CME"	Product Exchange.
37	PxQteCcy="USD"/>	Price Quote Currency.
38	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
39	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
40	<Pty ID="CME" R="21"/>	21=Clearing Organization.
41	<Pty ID="ACCOUNT317" R="24">	24=Customer Account.
42	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
43	</AllocInstrctnAlert>	
44	</FIXML>	

3.17.3 New Allocation Alert to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="2719.5"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T15:24:17-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. CPC=ClearPort
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="2719.3695652173"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="161DE0222E90001D6463A2135936142"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="NVAP317"	Average Price Group ID. Assigned by firm
15	VenuTyp="E"	Venue Type. E=Electronic
16	AgrsrInd="N"	Aggressor Indicator.
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="6"	Allocation status. 6=Allocation Pending.
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="4"	Total allocation quantity in this message.

21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="E"	Session Sub. E=Electronic
23	SesID="ETH"	Session ID.
24	MtchID="161DE0222E90001D64632"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T15:25:15-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="NVAP317"/>	Client Order ID.
35	<Instrmt	
36	Sym="ESH8"	Product Symbol.
37	ID="ES"	Product Code.
38	CFI="FFICSO"	CFI code for the instrument.
39	SecTyp="FUT"	Product Type.
40	MMY="20180300"	Period Code.
41	MatDt="2017-03-16"	Expiration Date.
42	Mult="50"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
46	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
47	<Pty ID="0A0L" R="12"/>	12=Executing Trader.
48	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
49	<Pty ID="CME" R="21"/>	21=Clearing Organization.
50	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="26.08"	Cash Residual Amount. Represents $ difference between rounded price and true average price
52	Ccy="USD"/>	Cash Residual Currency.
53	<Alloc	Allocation Block.
54	IndAllocID2="111317"	Individual Allocation ID. Assigned by CME
55	CustCpcty="4"	Customer Order Capacity (CTI).
56	Qty="4"	Allocation Quantity.
57	TrdID2="161DE0222E90001D6463A">	Trade Part ID of the Allocation. Assigned by CME
58	<RegTrdID	
59	ID="FECC161DE0222E90001D6463A"	Regulatory Trade ID (UTI/USI).
60	Src="1010000023"	USI Namespace.
61	Typ="0"	
62	Evnt="2"/>	
63	<Pty ID="CME" R="21"/>	21=Clearing Organization.
64	<Pty ID="999" R="38">	38=Position Account
65	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
66	</Pty>	
67	<Pty ID="999" R="4"/>	
68	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
69	<Pty ID="999" R="1"/>	
70	<Pty ID="CARRY317" R="24">	24=Customer Account.
71	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	</Alloc>	
74	</AllocRpt>	
75	</FIXML>	

3.17.4 Accept Allocation from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	TransTyp="0"	Transaction Type. 0=New
5	Typ="18"	Allocation type. 18=Take-up (Claim/Accept)
6	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
7	TrdDt="2017-08-15"	Trade Date.
8	Side="1"	Trade Side. 1=Buy, 2=Sell
9	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
10	<Hdr	
11	Snt="2017-08-15T15:31:39-05:00"	Message Time.
12	SID="999"	Sender.
13	TID="CME"	Recipient.
14	SSub="CME"/>	Sender Firm Exchange.
15	<Instrmt	
16	ID="ES"	Product Code.
17	MMY="201803"	Period Code.
18	Exch="CME"/>	Product Exchange.
19	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
20	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
21	<Alloc	
22	IndAllocID2="111317"	
23	Qty="4"	Allocation quantity.
24	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI).
25	<Pty ID="999" R="1"/>	Claiming Firm.
26	<Pty ID="CME" R="22"/>	Claiming Firm Exchange.
27	<Pty ID="CARRY317" R="24">	Claiming Firm Customer Account.
28	<Sub ID="1" Typ="26"/>	Claiming Firm Origin.
29	</Pty>	
30	</Alloc>	
31	</AllocInstrctn>	
32	</FIXML>	

3.17.5 Accept Allocation Acknowledgement to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="2719.5"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T15:24:17-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. CPC=ClearPort
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="16"	Allocation report type. 16=Take-up
11	AvgPx="2719.3695652173"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="161DE0222E90001D6463A1132719630"	Message ID. Assigned by CME

13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="NVAP317"	Average Price Group ID. Assigned by firm
15	VenuTyp="E"	Venue Type. E=Electronic
16	AgrsrInd="N"	Aggressor Indicator.
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="9"	Allocation status. 9=Allocation Claimed (Accepted)
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="4"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="E"	Session Sub. E=Electronic
23	SesID="ETH"	Session ID.
24	MtchID="161DE0222E90001D64632"	Match ID. Assigned by CME
25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T15:31:40-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="NVAP317"/>	Client Order ID.
35	<Instrmt	
36	Sym="ESH8"	Product Symbol.
37	ID="ES"	Product Code.
38	CFI="FFICSO"	CFI code for the instrument.
39	SecTyp="FUT"	Product Type.
40	MMY="20180300"	Period Code.
41	MatDt="2017-03-16"	Expiration Date.
42	Mult="50"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
46	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
47	<Pty ID="0A0L" R="12"/>	12=Executing Trader.
48	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
49	<Pty ID="CME" R="21"/>	21=Clearing Organization.
50	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="26.08"	Cash Residual Amount. Represents $ difference between rounded price and true average price
52	Ccy="USD"/>	Cash Residual Currency.
53	<Alloc	Allocation Block.
54	IndAllocID2="111317"	Individual Allocation ID. Assigned by CME
55	CustCpcty="4"	Customer Order Capacity (CTI).
56	Qty="4"	Allocation Quantity.
57	TrdID2="161DE0222E90001D6463A">	Trade Part ID of the Allocation. Assigned by CME
58	<RegTrdID	
59	ID="FECC161DE0222E90001D6463A"	Regulatory Trade ID (UTI/USI).
60	Src="1010000023"	USI Namespace.
61	Typ="0"	
62	Evnt="2"/>	
63	<Pty ID="CME" R="21"/>	21=Clearing Organization.
64	<Pty ID="999" R="38">	38=Position Account
65	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
66	</Pty>	
67	<Pty ID="999" R="4"/>	
68	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)

69	<Pty ID="999" R="1"/>	
70	<Pty ID="CARRY317" R="24">	24=Customer Account.
71	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	<Pty ID="API" R="200"/>	200=Last Modify User
74	</Alloc>	
75	</AllocRpt>	
76	</FIXML>	

3.17.6 Accept Allocation Alert to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="2719.5"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T15:24:17-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. CPC=ClearPort
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="15"	Allocation Report Type. 15=Allocation (Give-up)
11	AvgPx="2719.3695652173"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="161DE0222E90001D646361135936141"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	GrpID="100317"	CME assigned allocation group ID.
15	AvgPxGrpID="NVAP317"	Average Price Group ID. Assigned by firm
16	VenuTyp="E"	Venue Type. E=Electronic
17	AgrsrInd="N"	Aggressor Indicator.
18	Side="2"	Trade Side. 1=Buy, 2=Sell
19	Stat="9"	Allocation status. 9=Allocation Claimed (Accepted)
20	TransTyp="0"	Transaction Type. 0=New
21	Qty="4"	Total allocation quantity in this message.
22	TrdDt="2017-08-15"	Trade Date.
23	SesSub="E"	Session Sub. E=Electronic
24	SesID="ETH"	Session ID.
25	MtchID="161DE0222E90001D64632"	Match ID. Assigned by CME
26	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
27	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
28	<Hdr	
29	Snt="2017-08-15T15:31:41-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CME"/>	Recipient Firm Exchange.
34	<OrdAlloc	
35	ClOrdID="NVAP317"/>	Client Order ID.
36	<Instrmt	
37	Sym="ESH8"	Product Symbol.
38	ID="ES"	Product Code.
39	CFI="FFICSO"	CFI code for the instrument.
40	SecTyp="FUT"	Product Type.

41	MMY="20180300"	Period Code.
42	MatDt="2017-03-16"	Expiration Date.
43	Mult="50"	Price Multiplier.
44	Exch="CME"	Product Exchange.
45	PxQteCcy="USD"/>	Price Quote Currency.
46	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
47	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
48	<Pty ID="0A0L" R="12"/>	12=Executing Trader.
49	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
50	<Pty ID="ACCOUNT317" R="24">	24=Customer Account.
51	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
52	</Pty>	
53	<Pty ID="CME" R="21"/>	21=Clearing Organization.
54	<Pty ID="010" R="38">	38=Position Account
55	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
56	</Pty>	
57	<Pty ID="010" R="4"/>	4=Clearing Firm.
58	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
59	Amt="-26.08"	Cash Residual Amount. Represents $ difference between rounded price and true average price
60	Ccy="USD"/>	Cash Residual Currency.
61	<Alloc	Allocation Block.
62	IndAllocID2="100318"	Individual Allocation ID. Assigned by CME
63	CustCpcty="4"	Customer Order Capacity (CTI).
64	Qty="4"	Allocation Quantity.
65	GrpAmt="10877.4782608692"	Notional Value of the Allocation.
66	TrdID2="161DE0222E90001D64636">	Trade Part ID of the Allocation. Assigned by CME
67	<RegTrdID	
68	ID="FECF161DE0222E90001D64636"	Regulatory Trade ID (UTI/USI).
69	Src="1010000023"	USI Namespace.
70	Typ="0"	
71	Evnt="2"/>	
72	<Pty ID="CME" R="21"/>	21=Clearing Organization.
73	<Pty ID="999" R="4"/>	
74	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
75	<Pty ID="999" R="1"/>	
76	<Pty ID="CARRY317" R="24">	24=Customer Account.
77	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
78	</Pty>	
79	</Alloc>	
80	</AllocRpt>	
81	</FIXML>	

3.17.7 Reverse Allocation from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	TransTyp="0"	Transaction Type. 0=New
5	Typ="20"	Allocation type. 20=Initiate Reversal
6	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
7	TrdDt="2017-08-15"	Trade Date.

8	Side="1"	Trade Side. 1=Buy, 2=Sell
9	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
10	<Hdr	
11	Snt="2017-08-15T15:57:02-05:00"	Message Time.
12	SID="999"	Sender.
13	TID="CME"	Recipient.
14	SSub="CME"/>	Sender Firm Exchange.
15	<Instrmt	
16	ID="ES"	Product Code.
17	MMY="201803"	Period Code.
18	Exch="CME"/>	Product Exchange.
19	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
20	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
21	<Alloc	
22	IndAllocID2="111317"	
23	Qty="4"	Allocation quantity.
24	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI).
25	<Pty ID="999" R="1"/>	Claiming Firm.
26	<Pty ID="CME" R="22"/>	Claiming Firm Exchange.
27	<Pty ID="CARRY317" R="24">	Claiming Firm Customer Account.
28	<Sub ID="1" Typ="26"/>	Claiming Firm Origin.
29	</Pty>	
30	</Alloc>	
31	</AllocInstrctn>	
32	</FIXML>	

3.17.8 Reverse Allocation Acknowledgement to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="2719.5"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T15:24:17-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. CPC=ClearPort
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="17"	Allocation report type. 17=Reversal
11	AvgPx="2719.3695652173"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="161DE0222E90001D6463A1134719777"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="NVAP317"	Average Price Group ID. Assigned by firm
15	VenuTyp="E"	Venue Type. E=Electronic
16	AgrsrInd="N"	Aggressor Indicator.
17	Side="1"	Trade Side. 1=Buy, 2=Sell
18	Stat="14"	Allocation status. 14=Reversal Pending
19	TransTyp="0"	Transaction Type. 0=New
20	Qty="4"	Total allocation quantity in this message.
21	TrdDt="2017-08-15"	Trade Date.
22	SesSub="E"	Session Sub. E=Electronic
23	SesID="ETH"	Session ID.
24	MtchID="161DE0222E90001D64632"	Match ID. Assigned by CME

25	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
26	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
27	<Hdr	
28	Snt="2017-08-15T15:57:03-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="999"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<OrdAlloc	
34	ClOrdID="NVAP317"/>	Client Order ID.
35	<Instrmt	
36	Sym="ESH8"	Product Symbol.
37	ID="ES"	Product Code.
38	CFI="FFICSO"	CFI code for the instrument.
39	SecTyp="FUT"	Product Type.
40	MMY="20180300"	Period Code.
41	MatDt="2017-03-16"	Expiration Date.
42	Mult="50"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
46	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
47	<Pty ID="0A0L" R="12"/>	12=Executing Trader.
48	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
49	<Pty ID="CME" R="21"/>	21=Clearing Organization.
50	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="26.08"	Cash Residual Amount. Represents $ difference between rounded price and true average price
52	Ccy="USD"/>	Cash Residual Currency.
53	<Alloc	Allocation Block.
54	IndAllocID2="111317"	Individual Allocation ID. Assigned by CME
55	CustCpcty="4"	Customer Order Capacity (CTI).
56	Qty="4"	Allocation Quantity.
57	TrdID2="161DE0222E90001D6463A">	Trade Part ID of the Allocation. Assigned by CME
58	<RegTrdID	
59	ID="FECC161DE0222E90001D6463A"	Regulatory Trade ID (UTI/USI).
60	Src="1010000023"	USI Namespace.
61	Typ="0"	
62	Evnt="2"/>	
63	<Pty ID="CME" R="21"/>	21=Clearing Organization.
64	<Pty ID="999" R="38">	38=Position Account
65	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
66	</Pty>	
67	<Pty ID="999" R="4"/>	
68	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
69	<Pty ID="999" R="1"/>	
70	<Pty ID="CARRY317" R="24">	24=Customer Account.
71	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	<Pty ID="API" R="200"/>	200=Last Modify User
73	</Pty>	
74	</Alloc>	
75	</AllocRpt>	
76	</FIXML>	

3.17.9 Reverse Allocation Alert to Executing Firm

Line	Tag Example	Description

1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="2719.5"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T15:24:17-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. CPC=ClearPort
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="18"	Allocation Report Type. 18=Alleged Reversal
11	AvgPx="2719.3695652173"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="161DE0222E90001D646361134719776"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	GrpID="100317"	CME assigned allocation group ID.
15	AvgPxGrpID="NVAP317"	Average Price Group ID. Assigned by firm
16	VenuTyp="E"	Venue Type. E=Electronic
17	AgrsrInd="N"	Aggressor Indicator.
18	Side="2"	Trade Side. 1=Buy, 2=Sell
19	Stat="14"	Allocation status. 14=Reversal Pending
20	TransTyp="0"	Transaction Type. 0=New
21	Qty="4"	Total allocation quantity in this message.
22	TrdDt="2017-08-15"	Trade Date.
23	SesSub="E"	Session Sub. E=Electronic
24	SesID="ETH"	Session ID.
25	MtchID="161DE0222E90001D64632"	Match ID. Assigned by CME
26	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
27	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
28	<Hdr	
29	Snt="2017-08-15T15:57:04-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CME"/>	Recipient Firm Exchange.
34	<OrdAlloc	
35	ClOrdID="NVAP317"/>	Client Order ID.
36	<Instrmt	
37	Sym="ESH8"	Product Symbol.
38	ID="ES"	Product Code.
39	CFI="FFICSO"	CFI code for the instrument.
40	SecTyp="FUT"	Product Type.
41	MMY="20180300"	Period Code.
42	MatDt="2017-03-16"	Expiration Date.
43	Mult="50"	Price Multiplier.
44	Exch="CME"	Product Exchange.
45	PxQteCcy="USD"/>	Price Quote Currency.
46	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
47	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
48	<Pty ID="0A0L" R="12"/>	12=Executing Trader.
49	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
50	<Pty ID="ACCOUNT317" R="24">	24=Customer Account.
51	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
52	</Pty>	
53	<Pty ID="CME" R="21"/>	21=Clearing Organization.

54	<Pty ID="010" R="38">	38=Position Account
55	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
56	</Pty>	
57	<Pty ID="010" R="4"/>	4=Clearing Firm.
58	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
59	Amt="-26.08"	Cash Residual Amount. Represents $ difference between rounded price and true average price
60	Ccy="USD"/>	Cash Residual Currency.
61	<Alloc	Allocation Block.
62	IndAllocID2="100318"	Individual Allocation ID. Assigned by CME
63	CustCpcty="4"	Customer Order Capacity (CTI).
64	Qty="4"	Allocation Quantity.
65	GrpAmt="10877.4782608692"	Notional Value of the Allocation.
66	TrdID2="161DE0222E90001D64636">	Trade Part ID of the Allocation. Assigned by CME
67	<RegTrdID	
68	ID="FECF161DE0222E90001D64636"	Regulatory Trade ID (UTI/USI).
69	Src="1010000023"	USI Namespace.
70	Typ="0"	
71	Evnt="2"/>	
72	<Pty ID="CME" R="21"/>	21=Clearing Organization.
73	<Pty ID="999" R="4"/>	
74	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
75	<Pty ID="999" R="1"/>	
76	<Pty ID="CARRY317" R="24">	24=Customer Account.
77	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
78	</Pty>	
79	</Alloc>	
80	</AllocRpt>	
81	</FIXML>	

3.17.10 Accept Reverse Allocation from Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	TransTyp="0"	Transaction Type. 0=New
5	Typ="21"	Allocation Type. 21=Accept Reversal
6	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
7	TrdDt="2017-08-15"	Trade Date.
8	Side="2"	Trade Side. 1=Buy, 2=Sell
9	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
10	<Hdr	
11	Snt="2017-08-15T16:10:27-05:00"	Message Time.
12	SID="010"	Sender.
13	TID="CME"	Recipient.
14	SSub="CME"/>	Sender Firm Exchange.
15	<Instrmt	
16	ID="ES"	Product Code.
17	MMY="201803"	Period Code.
18	Exch="CME"/>	Product Exchange.
19	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
20	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)

21	<Alloc	
22	IndAllocID2="100318"	
23	Qty="4"	Allocation quantity.
24	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI).
25	<Pty ID="999" R="1"/>	Claiming Firm.
26	<Pty ID="CME" R="22"/>	Claiming Firm Exchange.
27	<Pty ID="CARRY317" R="24">	Claiming Firm Customer Account.
28	<Sub ID="1" Typ="26"/>	Claiming Firm Origin.
29	</Pty>	
30	</Alloc>	
31	</AllocInstrctn>	
32	</FIXML>	

3.17.11 Accept Reverse Allocation Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="2719.5"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T15:24:17-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. CPC=ClearPort
9	TrdTyp="0"	Trade Type. 0=Regular
10	RptTyp="18"	Allocation Report Type. 18=Alleged Reversal
11	AvgPx="2719.3695652173"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="161DE0222E90001D646361153744302"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	GrpID="100317"	CME assigned allocation group ID.
15	AvgPxGrpID="NVAP317"	Average Price Group ID. Assigned by firm
16	RvrslStat="0"	Reversal Status. 0=Completed
17	VenuTyp="E"	Venue Type. E=Electronic
18	AgrsrInd="N"	Aggressor Indicator.
19	Side="2"	Trade Side. 1=Buy, 2=Sell
20	Stat="7"	Allocation status. 7=Reversed
21	TransTyp="0"	Transaction Type. 0=New
22	Qty="4"	Total allocation quantity in this message.
23	TrdDt="2017-08-15"	Trade Date.
24	SesSub="E"	Session Sub. E=Electronic
25	SesID="ETH"	Session ID.
26	MtchID="161DE0222E90001D64632"	Match ID. Assigned by CME
27	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
28	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
29	<Hdr	
30	Snt="2017-08-15T16:10:28-05:00"	Message Time.
31	SID="CME"	Sender.
32	TID="010"	Recipient.
33	SSub="CME"	Sender Firm Exchange.
34	TSub="CME"/>	Recipient Firm Exchange.
35	<OrdAlloc	
36	ClOrdID="NVAP317"/>	Client Order ID.
37	<Instrmt	

38	Sym="ESH8"	Product Symbol.
39	ID="ES"	Product Code.
40	CFI="FFICSO"	CFI code for the instrument.
41	SecTyp="FUT"	Product Type.
42	MMY="20180300"	Period Code.
43	MatDt="2017-03-16"	Expiration Date.
44	Mult="50"	Price Multiplier.
45	Exch="CME"	Product Exchange.
46	PxQteCcy="USD"/>	Price Quote Currency.
47	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
48	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
49	<Pty ID="0A0L" R="12"/>	12=Executing Trader.
50	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
51	<Pty ID="ACCOUNT317" R="24">	24=Customer Account.
52	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
53	</Pty>	
54	<Pty ID="CME" R="21"/>	21=Clearing Organization.
55	<Pty ID="010" R="38">	38=Position Account
56	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
57	</Pty>	
58	<Pty ID="010" R="4"/>	4=Clearing Firm.
59	<Pty ID="API" R="200"/>	200=Last Modify User
60	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
61	Amt="-26.08"	Cash Residual Amount. Represents $ difference between rounded price and true average price
62	Ccy="USD"/>	Cash Residual Currency.
63	<Alloc	Allocation Block.
64	IndAllocID2="100318"	Individual Allocation ID. Assigned by CME
65	CustCpcty="4"	Customer Order Capacity (CTI).
66	Qty="4"	Allocation Quantity.
67	GrpAmt="10877.4782608692"	Notional Value of the Allocation.
68	TrdID2="161DE0222E90001D64636">	Trade Part ID of the Allocation. Assigned by CME
69	<RegTrdID	
70	ID="FECF161DE0222E90001D64636"	Regulatory Trade ID (UTI/USI).
71	Src="1010000023"	USI Namespace.
72	Typ="0"	
73	Evnt="2"/>	
74	<Pty ID="CME" R="21"/>	21=Clearing Organization.
75	<Pty ID="999" R="4"/>	
76	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
77	<Pty ID="999" R="1"/>	
78	<Pty ID="CARRY317" R="24">	24=Customer Account.
79	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
80	</Pty>	
81	</Alloc>	
82	</AllocRpt>	
83	</FIXML>	

3.17.12 NVAP Group Update Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.

3	<AllocInstrctnAlert	
4	ID="161DE0222E90001D644021135649373"	Message ID.
5	GrpID="100317"	CME assigned allocation group ID.
6	AvgPxGrpID="NVAP317"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-15"	Trade Date.
8	TxnTm="2017-08-15T15:24:17-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="1"	Transaction Type. 1=Replace (Update/Change)
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="23"	Total quantity of the group.
13	RemQty="23"	Total quantity of the group remaining that has not been allocated.
14	Side="1"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="62545.5"	Notional Value of the group.
17	GrpRemAmt="62545.5"	Notional Value Remaining that has not been allocated.
18	HighPx="2720.0"	Highest Price of the Trades in the Group.
19	LowPx="2716.5">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T16:10:28-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="CME"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="NVAP317"/>	Client Order ID.
28	<Instrmt	
29	Sym="ESH8"	Product Symbol.
30	ID="ES"	Product Code.
31	CFI="FFICSO"	CFI code for the instrument.
32	SecTyp="FUT"	Product Type.
33	MMY="20180300"	Period Code.
34	MatDt="2017-03-16"	Expiration Date.
35	Mult="50"	Price Multiplier.
36	Exch="CME"	Product Exchange.
37	PxQteCcy="USD"/>	Price Quote Currency.
38	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
39	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
40	<Pty ID="CME" R="21"/>	21=Clearing Organization.
41	<Pty ID="ACCOUNT317" R="24">	24=Customer Account.
42	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
43	</AllocInstrctnAlert>	
44	</FIXML>	

3.17.13 Accept Reverse Allocation Alert to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocRpt	
4	ClrDt="2017-08-15"	Logical clear date.
5	RndPx="2719.5"	Rounded Price of this allocation.
6	TxnTm="2017-08-15T15:24:17-05:00"	Transaction Time.
7	InptDev="API"	Input Device.
8	InptSrc="GBX"	Input Source. CPC=ClearPort
9	TrdTyp="0"	Trade Type. 0=Regular

10	RptTyp="17"	Allocation report type. 17=Reversal
11	AvgPx="2719.3695652173"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
12	RptID="161DE0222E90001D6463A1153744302"	Message ID. Assigned by CME
13	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright
14	AvgPxGrpID="NVAP317"	Average Price Group ID. Assigned by firm
15	RvrslStat="0"	Reversal Status. 0=Completed
16	VenuTyp="E"	Venue Type. E=Electronic
17	AgrsrInd="N"	Aggressor Indicator.
18	Side="1"	Trade Side. 1=Buy, 2=Sell
19	Stat="7"	Allocation status. 7=Reversed
20	TransTyp="0"	Transaction Type. 0=New
21	Qty="4"	Total allocation quantity in this message.
22	TrdDt="2017-08-15"	Trade Date.
23	SesSub="E"	Session Sub. E=Electronic
24	SesID="ETH"	Session ID.
25	MtchID="161DE0222E90001D64632"	Match ID. Assigned by CME
26	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
27	ExecOrClaimInd="1">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
28	<Hdr	
29	Snt="2017-08-15T16:10:29-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="999"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CME"/>	Recipient Firm Exchange.
34	<OrdAlloc	
35	ClOrdID="NVAP317"/>	Client Order ID.
36	<Instrmt	
37	Sym="ESH8"	Product Symbol.
38	ID="ES"	Product Code.
39	CFI="FFICSO"	CFI code for the instrument.
40	SecTyp="FUT"	Product Type.
41	MMY="20180300"	Period Code.
42	MatDt="2017-03-16"	Expiration Date.
43	Mult="50"	Price Multiplier.
44	Exch="CME"	Product Exchange.
45	PxQteCcy="USD"/>	Price Quote Currency.
46	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
47	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
48	<Pty ID="0A0L" R="12"/>	12=Executing Trader.
49	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
50	<Pty ID="CME" R="21"/>	21=Clearing Organization.
51	<Amt Typ="CRES"	Amount Type. CRES=Cash Residual
52	Amt="26.08"	Cash Residual Amount. Represents $ difference between rounded price and true average price
53	Ccy="USD"/>	Cash Residual Currency.
54	<Alloc	Allocation Block.
55	IndAllocID2="111317"	Individual Allocation ID. Assigned by CME
56	CustCpcty="4"	Customer Order Capacity (CTI).
57	Qty="4"	Allocation Quantity.
58	TrdID2="161DE0222E90001D6463A">	Trade Part ID of the Allocation. Assigned by CME
59	<RegTrdID	
60	ID="FECC161DE0222E90001D6463A"	Regulatory Trade ID (UTI/USI).
61	Src="1010000023"	USI Namespace.
62	Typ="0"	
63	Evnt="2"/>	
64	<Pty ID="CME" R="21"/>	21=Clearing Organization.
65	<Pty ID="999" R="38">	38=Position Account

66	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
67	</Pty>	
68	<Pty ID="999" R="4"/>	
69	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
70	<Pty ID="999" R="1"/>	
71	<Pty ID="CARRY317" R="24">	24=Customer Account.
72	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
73	</Pty>	
74	</Alloc>	
75	</AllocRpt>	
76	</FIXML>	

3.18 CME Clearing Rejects Allocation Request from Executing Firm

3.18.1 New NVAP Group Message to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlert	
4	ID="15E2474EAAA0002D85AEE1165622684"	Message ID.
5	GrpID="100101"	CME assigned allocation group ID.
6	AvgPxGrpID="APS11"	Average Price Group ID. Assigned by firm
7	TrdDt="2017-08-08"	Trade Date.
8	TxnTm="2017-08-15T14:36:51-05:00"	Transaction Time.
9	InptDev="API"	Input Device.
10	TransTyp="0"	Transaction Type. 0=New
11	Typ="26"	Allocation Type. 26=NVAP Workflow
12	GrpQty="15"	Total quantity of the group.
13	RemQty="15"	Total quantity of the group remaining that has not been allocated.
14	Side="1"	Trade Side. 1=Buy, 2=Sell
15	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
16	GrpAmt="1902.75"	Notional Value of the group.
17	GrpRemAmt="1902.75"	Notional Value Remaining that has not been allocated.
18	HighPx="126.875"	Highest Price of the Trades in the Group.
19	LowPx="126.8125">	Lowest Price of the Trades in the Group.
20	<Hdr	
21	Snt="2017-08-15T14:36:51-05:00"	Message Time.
22	SID="CME"	Sender.
23	TID="010"	Recipient.
24	SSub="CME"	Sender Firm Exchange.
25	TSub="CBT"/>	Recipient Firm Exchange.
26	<OrdAlloc	
27	ClOrdID="APS11"/>	Client Order ID.
28	<Instrmt	
29	Sym="ZNZ7"	Product Symbol.
30	ID="21"	Product Code.
31	CFI="FFDPSO"	CFI code for the instrument.
32	SecTyp="FUT"	Product Type.
33	MMY="20171200"	Period Code.
34	MatDt="2017-12-19"	Expiration Date.
35	Mult="1000"	Price Multiplier.
36	Exch="CBT"	Product Exchange.
37	PxQteCcy="USD"/>	Price Quote Currency.
38	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
39	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
40	<Pty ID="CME" R="21"/>	21=Clearing Organization.
41	<Pty ID="ACCOUNT11" R="24">	24=Customer Account.
42	<Pty ID="CMESYS" R="200"/>	200=Last Modify User
43	</AllocInstrctnAlert>	
44	</FIXML>	

3.18.2 New Allocation Request from Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	

2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctn	
4	GrpID="100101"	CME assigned allocation group ID.
5	AvgPxGrpID="APS11"	Average Price Group ID. Assigned by firm
6	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
7	TransTyp="0"	Transaction Type. 0=New
8	Typ="17"	Allocation type. 17=Give-up
9	Qty="15"	Total allocation quantity in this message.
10	TrdDt="2017-08-15"	Trade Date.
11	Side="1"	Trade Side. 1=Buy, 2=Sell
12	ExecOrClaimInd="0">	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
13	<Hdr	
14	Snt="2017-08-15T14:40:09-05:00"	Message Time.
15	SID="010"	Sender.
16	TID="CME"	Recipient.
17	SSub="CBT"/>	Sender Firm Exchange.
18	<OrdAlloc	
19	ClOrdID="APS11"/>	Client Order ID.
20	<Instrmt	
21	ID="21"	Product Code.
22	MMY="201712"	Period Code.
23	Exch="CME"/>	Product Exchange.
24	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
25	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
26	<Pty ID="ACCOUNT11" R="24">	24=Customer Account.
27	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
28	</Pty>	
29	<Alloc	
30	Qty="15"	Allocation quantity.
31	AvgPx="126.875"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
32	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI). Optional, if not provided, will default to 4.
33	<Pty ID="999" R="1"/>	Claiming Firm.
34	<Pty ID="CBT" R="22"/>	Claiming Firm Exchange.
35	<Pty ID="CARRY11" R="24">	Claiming Firm Customer Account.
36	<Sub ID="1" Typ="26"/>	Claiming Firm Origin. Optional, if not provided, will default to 1.
37	</Pty>	
38	</Alloc>	
39	</AllocInstrctn>	
40	</FIXML>	

3.18.3 Reject Allocation Message from CME Clearing

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAck	
4	GrpID="100101"	CME assigned allocation group ID.
5	AvgPxGrpID="APS11"	Average Price Group ID. Assigned by firm

6	TrdDt="2017-08-08"	Trade Date.
7	TxnTm="2017-08-15T14:40:09-05:00"	Transaction Time.
8	Stat="5"	Status. 5=Rejected by CME
9	TransTyp="0"	Transaction Type. 0=New
10	Typ="17"	Allocation type. 17=Give-up
11	Side="1"	Trade Side. 1=Buy, 2=Sell
12	ExecOrClaimInd="0"	Executing or claiming indicator. 0=Executing Firm, 1-Claiming Firm
13	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
14	Txt="Allocation Notional Value (2410.625) is greater than group Remaining Notional Value (1902.75).">	Notification Text.
15	<Hdr	
16	Snt="2017-08-15T14:40:09-05:00"	Message Time.
17	SID="CME"	Sender.
18	TID="010"	Recipient.
19	SSub="CME"	Sender Firm Exchange.
20	TSub="CBT"/>	Recipient Firm Exchange.
21	<Instrmt	
22	Sym="ZNZ7"	Product Symbol.
23	ID="21"	Product Code.
24	CFI="FFDPSO"	CFI code for the instrument.
25	SecTyp="FUT"	Product Type.
26	MMY="20171200"	Period Code.
27	MatDt="2017-12-19"	Expiration Date.
28	Mult="1000"	Price Multiplier.
29	Exch="CBT"	Product Exchange.
30	PxQteCcy="USD"/>	Price Quote Currency.
31	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
32	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
33	<Pty ID="AUD_DLP" R="44"/>	44=Order Entry Operator ID.
34	<Pty ID="ACCOUNT5" R="24">	24=Customer Account.
35	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
36	</Pty>	
37	<Pty ID="CME" R="21"/>	21=Clearing Organization.
38	<Pty ID="010B" R="38">	38=Position Account
39	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
40	</Pty>	
41	<Pty ID="010" R="4"/>	4=Clearing Firm.
42	<Pty ID="API" R="200"/>	200=Last Modify User
43	<AllocAck	
44	IndAllocID2="0"	Individual Allocation ID. Assigned by CME
45	Qty="15"	Allocation quantity.
46	AvgPx="126.875"	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
47	CustCpcty="4">	Claiming Firm Customer Order Capacity (CTI). Optional, if not provided, will default to 4.
48	<RegTrdID	
	ID="FECF162AB40668B69255C"	Regulatory Trade ID (UTI/USI).
49	Src="1010000023"	USI Namespace.
50	Typ="0"	
51	Evnt="2"/>	
52	<Pty ID="999" R="1"/>	Claiming Firm.
53	<Pty ID="CBT" R="22"/>	Claiming Firm Exchange.
54	<Pty ID="CARRY11" R="24">	Claiming Firm Customer Account.
55	<Sub ID="1" Typ="26"/>	Claiming Firm Origin. Optional, if not provided, will default to 1.
56	</Pty>	
57	</AllocAck>	

58	</AllocInstrctnAck>	
59	</FIXML>	

3.19 CME Clearing Rejects Group Status Request From Executing Firm

3.19.1 Group Status Request from Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlertReq	
4	GrpID="100902"	CME assigned allocation group ID.
5	AvgPxGrpID="APS44"	Average Price Group ID.
6	ReqID="123456"	Request ID. Optional firm-specified ID
7	TrdDt="2017-08-15"	Trade Date.
8	PostTrdTyp="3">	Post Trade Type. 3=Notional Value Average Pricing
9	<Hdr	
10	Snt="2017-08-15T13:12:11-05:00"	Message Time.
11	SID="010"	Sender.
12	TID="CME"	Recipient.
13	SSub="NYMEX"/>	Sender Firm Exchange.
14	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
15	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
16	</AllocInstrctnAlertReq>	
17	</FIXML>	

3.19.2 Reject Group Status Request Message from CME Clearing

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML v="5.0 SP2" xv="109" cv="CME.0001">	 FIX version Extension pack version Custom application version.
3	<AllocInstrctnAlertReqAck	
4	GrpID="100902"	CME assigned allocation group ID.
5	AvgPxGrpID="APS44"	Average Price Group ID.
6	ReqID="123456"	Request ID.
7	TrdDt="2017-08-15"	Trade Date.
8	PostTrdTyp="3"	Post Trade Type. 3=Notional Value Average Pricing
9	Txt="NVAP Group (APS4) does not exist">	Notification Text.
10	<Hdr	
11	Snt="2017-08-15T13:12:11-05:00"	Message Time.
12	SID="CME"	Sender.
13	TID="010"	Recipient.
14	SSub="NYMEX"/>	Sender Firm Exchange.
15	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
16	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
17	</AllocInstrctnAlertReqAck>	
18	</FIXML>	

Reference - More Key Attributes and Values

Message Type	Field Name	Field Value	Notes
TrdCaptRpt TrdCaptRptAck	Transaction Type	TransTyp	0=New 1=Cancel (Delete) 2=Replace (Update/Change)
AllocInstrctnAlertReq AllocInstrctnAlertReqAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Transaction Type	TransTyp	0=New 1=Replace (Update/Change) 2=Cancel (Delete)
TrdCaptRpt TrdCaptRptAck AllocRpt	Group Transaction Type	GrpStat	0=New – First time associated with this group 1=Cancel (Delete) – Removed from this group 2=Replace (Update/Change) – Already associated with this group. Message is Updated, but group didn't change. 3=New Group – Previously associated with a different group. Now associated with this group. 4=Pending Grouping– Not yet added to the requested group
TrdCaptRpt TrdCaptRptAck AllocRpt	Trade Type	TrdTyp	0=Regular 1=Block Trade 2=Exchange for Physical (EFP) 11=Exchange for Risk (EFR) 14=Exchange of Options for Option (EOO)
TrdCaptRpt TrdCaptRptAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Trade Side (Buy/Sell Indicator)	Side	1=Buy 2=Sell
TrdCaptRpt TrdCaptRptAck AllocInstrctn AllocRpt	Multileg Reporting Match Type (Traded As)	MLegRptTyp	1=Outright 2=Spread
TrdCaptRpt	Trade Price	LastPx	Price of the Trade
AllocInstrctnAlert AllocRpt	Price Type	PxTyp	2=Price per Unit (Regular) 10=Fixed Cabinet 11=Variable Cabinet
AllocRpt	Rounded Allocation Price	RndPx	Rounded Price of this allocation.
AllocRpt	True Average Allocation Price	AvgPx	Average Price of this allocation. Expressed in True Decimal terms, out to 10 digits.
AllocRpt	Allocation Status	Stat	6=Allocation Pending 9=Allocation Claimed (Accepted) 10=Allocation Refused (Rejected)
AllocInstrctnAck	Allocation Status	Stat	5=Rejected by CME
AllocRpt	Allocation Report Type	RptTyp	15=Give-up (Allocation Sent) 16=Take-up (Allocation Received)
TrdCaptRpt TrdCaptRptAck	Trade Quantity	LastQty	Price of the Trade
AllocInstrctn AllocRpt	Allocation Quantity	Qty	Quantity of the Allocation
AllocInstrctnAlert	Group Quantity	GrpQty	Total Quantity of the group
AllocInstrctnAlert	Remaining Group Quantity	GrpRemQty	Total Quantity of the group remaining that has not been allocated
TrdCaptRpt TrdCaptRptAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Sender Sub (Firm Exchange)	SSub	CME CBT NYMEX

TrdCaptRpt TrdCaptRptAck	Allocation Indicator	AllocInd	0=Allocation not required 1=Allocate trade, no claim info provided 2= Allocate trade, claim info provided 100=Unassign trade from group
TrdCaptRpt TrdCaptRptAck AllocInstrctn AllocInstrctnAck AllocRpt	Average Price Indicator	AvgPxInd	0=No Average Pricing 1=Trade is part of a regular Average Price Group 3=Trade is part of a Notional Value Average Price Group
TrdCaptRpt TrdCaptRptAck AllocInstrctnAlertReq AllocInstrctnAlertReqAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Group ID	GrpID	Exchange-specified ID of the Group
TrdCaptRpt TrdCaptRptAck AllocRpt	Group Account	GrpAcct	Customer Account of the Group to which the Trade is assigned.
TrdCaptRpt TrdCaptRptAck AllocRpt	Previous Group ID	PrevGrpID	Previous exchange-specified Average Price Group ID. It will be present when a trade is unmarked or unassigned, or when the firm-specified Average Price Group ID is updated.
TrdCaptRpt TrdCaptRptAck AllocInstrctnAlertReq AllocInstrctnAlertReqAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Average Price Group ID	AvgPxGrpID	20-character field, firm-defined ID of the Average Price Group
AllocInstrctnAlertReq AllocInstrctnAlertReqAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Request ID	ReqID	Firm-specified Request ID. Allows tying together of request message to response message. Will only be sent on intial response message. 20 characters, Alpha-numeric.
AllocInstrctnAlert	Allocation Type	Typ	26=Notional Value Average Pricing workflow
AllocInstrctn AllocInstrctnAck	Allocation Type	Typ	17=Give-up (Allocate) 18=Take-up (Claim/Accept) 19=Refuse Take-up (Reject) 23=Re-Allocate (Sub-Allocate)
AllocInstrctnAlertReq AllocInstrctnAlertReqAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Post Trade Type	PostTrdTyp	0=Regular Allocation (Give-up) 1=Regular Average Pricing workflow 2=Cross-Exchange Allocation (SGX) 3=Notional Value Average Pricing workflow
TrdCaptRpt TrdCaptRptAck AllocInstrctnAlert AllocRpt	Notional Value	GrpAmt	On TrdCaptRctAck, Notional Value of the individual trade. On AllocInstcnAlert, Total Notional Value of the Notional Value Average Pricing Group. On AllocRpt, Notional Value of the individual Allocation Values will be supported our to 12 decimal places.
AllocInstrctnAlert	Remaining Notional Value	GrpRemAmt	Notional Value remaining (unallocated) in the Notional Value Average Pricing Group. Values will be supported our to 12 decimal places.
AllocInstrctnAlert	High Price	HighPx	The highest price of the trades that make up the Notional Value Average Pricing Group.
AllocInstrctnAlert	Low Price	LowPx	The lowest price of the trades that make up the Notional Value Average Pricing Group.

TrdCaptRpt TrdCaptRptAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Product Type	SecTyp	FUT=Futures OOF=Options
TrdCaptRpt TrdCaptRptAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Put/Call Indicator	PutCall	0=Put 1=Call
TrdCaptRpt TrdCaptRptAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Product Exchange	Exch	CBT CME CMD NYMEX COMEX DME
TrdCaptRpt TrdCaptRptAck AllocInstrctn AllocRpt	Customer Order Capacity (CTI, Customer Type Indicator)	CustCpcty	1=Broker trading for his own account 2=Broker trading for the House account 3=Broker trading for another broker 4=Broker trading for any other account (Customer)
TrdCaptRpt TrdCaptRptAck AllocInstrctnAlert AllocInstrctn AllocInstrctnAck AllocRpt	Firm Exchange	Pty Role22	CME CBT NYMEX
TrdCaptRpt TrdCaptRptAck AllocInstrctn AllocRpt	Origin	Pty Sub Typ 26	1=Customer 2=House

4 Revision History

Version	Date	Author	Description
1.0	8/15/17	ADL	Initial release of document.
1.1	10/27/17	ADL	-Added @GrpID to TrdCaptRpt and TrdCaptRptAck messages. -Added @GrpAmt to TrdCaptRpt and TrdCaptRptAck messages. -Moved @AvgPx to Alloc Block on AllocInstrctn messages. -Add @ReqID to AllocInstrctnAlertReq and AllocInstrctnAlert messages. -Removed @CustCpcty from Main Block on AllocInstrctn message. -Replaced @NotnlVal with @GrpAmt. -Replaced @RemNotnlVal with @GrpRemAmt. -Removed @Typ="27". Instead Message Type for Allocation Group Status Request will be AllocInstrctnAlertReq with @Typ="26". -Added GrpTransTyp to TrdCaptRpt and TrdCaptRptAck messages.
1.2	11/2/17	ADL	-Removed @TransTyp and @Typ from AllocInstrctnAlertReq message
1.3	1/19/18	ADL	-Added Executing Firm (TMF) and Firm Exchange to the Group Status Request message. -Added Pty Role 24 to all NVAP Group Messages. -Replaced FIXML tag for Group Transaction Type @GrpTransTyp with @GrpStat. Affects TrdCaptRpt, TrdCaptRptAck, and AllocRpt (in the case of re-allocation) messages. -Added GrpStat=4, Pending Grouping. -Added Previous Group ID (PrevGrpID) to TrdCaptRpt, TrdCaptRptAck, and AllocRpt (in the case of re-allocation) messages. -Added @ReqID to AllocInstrctn, AllocInstrctnAck, AllocInstrctnAlert, and AllocRpt messages. -Added @ReqID to description to Key Attributes table, and to 3.4 sample messages. -Added "Executing Firm Pit Adds Trade, Pre-marked For NVAP, NVAP Group Is Created" scenario. -Added "Executing Firm Creates Multiple Allocations from NVAP Group with Single Request, Claiming Firm Receives Allocations" scenario. -Added "Executing Firm Unassigns Trade" scenario. -Updated "Claiming Firm Marks Claimed NVAP Allocation for Re-Allocation (APS), Then Unmarks Claimed NVAP Allocation From Re-Allocation" scenario to now include Unmarking from Re-allocation. -Added "Claiming Firm Marks Claimed NVAP Allocation for Re-allocation (APS)" scenario. -Added "Claiming Firm Marks Claimed NVAP Allocation for Re-Allocation (Cross-Exchange)" scenario. -Added "Claiming Firm Marks Claimed Give-Up Allocation for Re-allocation (NVAP)" scenario. -Added "CME Clearing Rejects Group Status Request From Executing Firm" scenario -Reordered Example Scenarios.

1.4	3/20/18	ADL	-Corrected example 3.6.11, to include PrevGrpID and GrpStat -Added @GrpAcct to TrdCaptRpt, TrdCaptRpt, and AllocRpt, which represents the Customer Account of the Group to which the Trade is assigned. -Corrected all Re-Allocation Scenarios -Corrected the “Executing Firm Cancels NVAP Group, Trade(s) Unmarked from NVAP Group” Scenario -Corrected the “Claiming Firm Marks Claimed NVAP Allocation for Re-Allocation (APS), Then Cancels (Deletes) APS Group, Which Unmarks Claimed NVAP Allocation From Re-Allocation” Scenario -Corrected the “Claiming Firm Marks Claimed Give-Up Allocation for Re-Allocation (NVAP), Then Cancels (Deletes) NVAP Group, Which Unmarks Claimed Give-Up Allocation From Re-Allocation” Scenario -Added “Claiming Firm Accepts Allocation Then Reverses Claimed Allocation” scenario. -Reordered Example Scenarios.
1.5	4/11/18	ADL	-Corrected the N’Ack message in the “CME Clearing Rejects Allocation Request from Executing Firm” scenario. Currently 3.18.3.