

Point of Order Origination

The mandatory tags described below support the following business services:

- **Order origination identifier** – identifies geographical origin of an order.
- **Automated Trading System (ATS) indicator** - identifies an order as submitted manually or by an ATS.
- **Trading system and version identifier** - identifies name and software version of the front-end trading system.

 **IMPORTANT:** CME Group audits the values provided in these tags to ensure accuracy and compliance.

Order Origination Identifier

CME Group requires each order be tagged with the originating location of 1) the individual submitting the order, or 2) the automated trading system generating the order. The location must be identified in tag 142-SenderLocationID, as follows:

- For a manually submitted order, the location must be the location of the individual submitting the order.
- For an order generated from an ATS, the location must be the location of the person primarily controlling the ATS. For example, if a London based trader controls an ATS that is housed at the CMEG LNET facility, the location should be the ISO code for the United Kingdom.

ISO codes are located at ftp.cmegroup.com/fix/cco.

 U.S. and Canadian ISO codes include country and state or province. All other codes identify the country code.

ATS Indicator

CME Group considers any order generated without direct human interaction automated. Whether the order is submitted by manual or automated means is indicated by the value in tag 1028-ManualOrderIndicator (Y=manual, N=automated).

Trading System and Version

At client system logon, CME Globex requires proprietary systems and ISVs to identify their front-end system name and current production version of that system. A system provider should contact [Global Account Management \(GAM\)](#) to generate the unique, static value to identify the system logging into CME Globex. For each new gateway application that utilizes an iLink ID, GAM will generate a new value.

The following tags are required on the [Logon from Client System to CME Globex \(tag 35-MsgType=A\)](#) message header only and should not be sent for any other message type.

- tag 1603-ApplicationSystemName - the system logging into CME Globex via the iLink ID. This tag is required on the Logon (tag 35-MsgType=A) message header only.

 The client system may support multiple downstream trading applications. For example, a gateway may log in and then expose an API that many other systems use to route trades to CME Globex. If there are different gateway applications, each should have a unique value for tag 1603 as assigned by GAM.

- tag 1604-ApplicationSystemVersion – client system internal version number. This tag is required on the Logon (tag 35-MsgType=A) message header only.
- tag 1605-ApplicationSystemVendor - the vendor, or proprietary system owner, who supplies the connection to CME Globex as provided by GAM. This tag is required on the Logon (tag 35-MsgType=A) message header only.

 The above tags are returned if in the [header](#) for the [Logon from CME Globex to Client System](#) acknowledgment message only and echo the value submitted by the client system.

Complete List of Point of Order Origination Tags

The following table provides a complete list of tags for all inbound and outbound messages relating to Point of Order Origination.

Tag	FIX Name	Req	Valid Values	Format	Description
1603	ApplicationSystemName	C	Obtain from GAM or from Vendor	String(30)	Provides the name of the application system being used to generate FIX application messages. This will normally be a trading system, OMS, or EMS. This tag is required on the Logon (tag 35-MsgType=A) message header only.
1604	ApplicationSystemVersion	C	Obtain from GAM or from Vendor	String(10)	Provides the version of the application system being used to initiate FIX application messages. This tag is required on the Logon (tag 35-MsgType=A) message header only.

1605	ApplicationSystemVendor	C	Obtain from GAM or from Vendor	String(10)	Provides the vendor of the application system. This tag is required on the Logon (tag 35-MessageType=A) message header only.
142	SenderLocationID	Y*		String(32)	<p>ISO identifier of the physical location of the individual or team head trader identified by the Tag 50 (Operator ID) in the message. For further information on Tag 50 (Operator ID) refer to Rule 576-CME Globex Tag 50 ID Requirements.</p> <p>The first two bytes as per ISO 3166-1, identify the country (e.g., JP = Japan, CN = China).</p> <p>The next three bytes indicate a comma-delimited state or province code (e.g., CA = California, QC = Quebec).</p> <p>For valid values, refer to ftp.cmegroup.com/fix/coo.</p> <p>Market Regulation requires only the submission of the two first characters of tag 142–SenderLocationID for all countries with the exception of Canada. For Canada, the 5 bytes including the province code must be submitted.</p> <p>Note: for Cancel/Replace (tag 35-MessageType=G) messaging, the tag 142 value submitted in the original New Order will <u>not</u> persist for the lifetime of the order.</p> <p>Note: If tag 142 is missing from a Security Definition Request message (tag 35=c), the UDS request will be rejected with tag 323=5.</p>
1028	ManualOrderIndicator	Y*	Y N	Boolean(1)	<p>Indicates if the order was sent manually or by automated trading logic.</p> <p>Tag 1028 is required and will be validated via audit.</p> <p>iLink messages containing an invalid value for this tag other than 'Y' or 'N' will be rejected.</p>
143	TargetLocationID	Y*		String(32)	Echoes back Tag 142-SenderLocationID.
323	SecurityResponseType	Y		Int(1)	<p>Type of response: 2 = Accept security proposal with revisions as indicated in the message. 5 = Reject security proposal.</p>

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Refer to the [iLink Message Specification](#) for complete message details.