

Standard Header from CME STP to Client System

Tag	Name	Req	Format	Description	Enumerations
8	BeginString	Y	String	Identifies beginning of new message and protocol version. Always unencrypted, must be first field in message.	FIX4.4
9	BodyLength	Y	Length	Message length, in bytes, forward to the CheckSum field. Always unencrypted, must be second field in message.	
35	MsgType	Y	String	Defines message type. Always unencrypted, must be third field in message.	
49	SenderCompID	Y	String	Assigned value used to identify firm sending message. Format: 'CMESTPFIX#' The value will be increased for each new user at the Firm, e.g., CMESTPFIX1, CMESTPFIX2, CMESTPFIX3, etc. Always unencrypted.	
50	SenderSubID	N	String	Only applicable value is 'STP'. Will be populated by CME STP if 57-TargetSubID is provided by client on Session Logon Request.	
56	TargetCompID	Y	String	Assigned value as defined by CME Group used to identify receiving firm. Always unencrypted.	
57	TargetSubID	N	String	CME STP will populate this value from 50-SenderSubID if provided by client Session Logon Request. Will be present in all messages routed CME STP back to FIX Clients. Always unencrypted.	
34	MsgSeqNum	Y	SeqNum	Integer message sequence number.	
43	PossDupFlag	N	Boolean	Indicates possible retransmission of message with this sequence number. Required for retransmitted messages.	'Y' (Possible duplicate) 'N' (Original transmission)
97	PossResend	N	Boolean	Indicates that message may contain information that has been sent under another sequence number.	'Y' (Possible resend) 'N' (Original transmission)
52	SendingTime	Y	UTCTime stamp	Time of message transmission (expressed in UTC). UTC Timestamps are sent in number of nanoseconds since Unix epoch synced to a master clock to microsecond accuracy. YYYYMMDD-HH:MM:SS.sss Can be embedded within encrypted data section.	
122	OrigSendingTime	N	UTCTime stamp	Original time of message transmission when transmitting messages as the result of resend request (expressed in UTC). UTC Timestamps are sent in number of nanoseconds since Unix epoch synced to a master clock to microsecond accuracy. Required for message resent as a result of a resend request.	