CME ClearPort API - Allocation Instruction Message - Inbound

/AllocInstrctn

Field Name	FIXML Attribute Name	Data Type	Description	Required / Conditional / Optional	Supported Values
Message ID	`ID`	String	Unique identifier for this Allocation Instruction message.	R	
Transaction Type	`TransTyp`	char	Used to express New, Cancel, or Replace. Only New and Cancel are supported.	R	0 - New 2 - Cancel
Allocation Type	`Typ`	int	Specifies the purpose or type of the Allocation Instruction message.	R	17 - Give-up
Quantity	`Qty`	Qty	Total quantity of the cleared bunched order trade.	R	
Venue Type	`VenuTyp`	char	Identifies the type of venue for the allocation.	R	O - Off facility swap R - Registered Market (SEF)
Transaction Time	`TxnTm`	UTCTimestamp	Date/time when allocation is created.	R	
Input Source	`InptSrc`	String	Indicates the input source of the allocation.	O	
Risk Limit Check Status	`RiskChkStat`	int	Credit Pre-Approval Flag. Indicates the status of the risk limit check performed on the allocaton or the cleared bunched trade.	O	13 - Accepted by execution venue
Reference Risk Limit Check ID	`RefRiskLmtChkID`	String	A credit approval token can be assigned to allocations. This applies to all allocations listed in this message.	O	
StandardHeader	**`Hdr`**				

Sender ID	`SID`	String	This attribute identifies the party or the Submitter of the message. This is set to CME.	R	
Target ID	`TID`	String	This attribute identifies the receiver of the message. This must be set to CME.	R	
Sender Qualifier	`SSub`	String	This attribute qualifies the Sender. The user ID assigned to the sender must be provided.	R	
Target Qualifier	`TSub`	String	This qualifies the receiver of the message. For CME ClearPort Trade submission this must be set to CPAPI.	O	
OrdAllocGrp (repeating)	**`OrdAlloc`**				
Client Order ID	`ClOrdID`	String	If provided, this field will be used on all offset Trade Capture Reports in the ClOrdID2 field. If this is not provided, then the original client order ID assigned for the original bunched order will be used on all offset Trade Capture Reports in the ClOrdID2 field.	O	
Secondary Client Order ID	`ClOrdID2`	String	This is the ID assigned by the client for the bunched trade side. It appears on the Trade Capture Report of the bunched trade in ClOrdID.	O	
ExecAllocGrp (repeating)	**`AllExc`**				
Secondary Execution ID	`ExecID2`	String	Platform assigned ExecID2 for the original bunched order. This is one of the identifiers that can be specified to locate the bunched order.	C	

Execution ID	`ExecID`	String	ClearPort assigned ExecID for the original bunched order. Not applicable for IRS. This is one of the identifiers that can be specified to locate the bunched order.	C	
Trade ID	`TrdID`	String	Trade ID assigned by CME Clearing for the cleared bunched trade side. This is one of the identifiers that can be specified to locate the bunched order. Note: This field will only be supported for IRS allocation submission.	C	
Instrument	**`Instrmt`**				
Security Type	`SecTyp`	String	Indicates type of instrument or security being traded or defined.	R	FWD - Forward IRS - Interest Rate Swap
Parties (repeating)	**`Pty`**				
Party ID	`ID`	String	Used to identify the Asset Manager holding account. For IRS, only account aliases are supported.	R	
Party ID Source	`Src`	char	Used to identify the source of PartyID value.	R	C - Generally accepted market participant identifier D - Proprietary / Custom code H - Clearing house participant /member code N - LEI
Party Role	`R`	int	Indicates the type of Party or the role of the party in the Party block.	R	4 - Clearing Firm 7 - Trading (Entering) Firm 24 - Customer Account

PtysSubGrp (repeating)	**Sub**				
Party Qualifier ID	`ID`	String	A Sub ID provides additional information about the Party.	O	
Party Qualifier Type	`Typ`	int	The Type of Party Sub ID in the Party Sub Tag.	O	1 - Firm 3 - System 26 - Account type or Origin
RegulatoryTradeIDGrp (repeating)	**`RegTrdID`**				
Regulatory Trade ID	`ID`	String	Regulatory Trade ID. Will be used to communicate the Unique Swap Identifier associated with a trade execution as required by the CFTC. This can be used to communicate the bilateral (alpha) and/or cleared USI for the block (original bunched trade). The bilateral and cleared USIs of the block are two of the identifiers that can be specified to locate the bunched order. If a bilateral USI is not specified, CME Clearing will assign one.	C	
Regulatory Trade ID Source	`Src`	String	ID of reporting entity assigned by regulatory agency. This is the namespace of the USI.	C	
Regulatory Trade ID Event	`Evnt`	int	Event causing origination of the ID.	C	0 - Initial block trade 2 - Clearing

Regulatory Trade ID Type	`Typ`	int	The type of Regulatory Trade ID being sent.	C	0 - Current (the default) 1 - Previous (e.g. when reporting a cleared trade or novation of a previous trade) 2 - Block (e.g. when reporting an allocated subtrade)
AllocGrp (repeating)	**`Alloc`**				