

TO: Clearing Member Firms

FROM: CME Clearing

ADVISORY #: 19-069

SUBJECT: APS BTIC Messaging and Grouping Changes - April 29th

DATE: February 25, 2019

Effective for business date Monday April 29, 2019 CME will be enhancing the average price grouping and allocation functionality to include 'trade at marker' and 'trade at settlement' indicators which will make it easier to identify and apply exchange fees to allocations that include BTIC/TAM and TAS trades. The enhancement will also be in effect for notional value average pricing (NVAP) allocations.

When a BTIC/TAM or TAS trade is added to an average price group for the first time a new specific 'fee group' will be created that reflects the 'trade at marker/settlement' fields. These fields will be carried on both the execution and claim AllocRpt messages.

For BTIC/TAM allocations the fields to be added are TrdSubTyp="43" and the AID block containing AltID="ESI" AltIDSrc="112", where "ESI" is an example of the marker symbol that will be present.

For TAS allocations the field to be added is TrdSubTyp="40".

In both cases DiffPx will be removed from the AllocRpt message.

Sample AllocRpt messages are provided below for BTIC/TAM and TAS claims. Note that regular give-ups already support BTIC/TAM and TAS indicators and will not be changing.

#### Average Price AllocRpt Claim for BTIC/TAM

```
<?xml version="1.0" encoding="UTF-8"?><FIXML v="5.0 SP2" xv="109" cv="CME.0001"><AllocRpt ClrDt="2019-02-20" RndPx="2784.8" TxnTm="2019-02-20T16:33:52-06:00" InptDev="API" InptSrc="GBX" TrdTyp="0" TrdSubTyp="43" RptTyp="16" AvgPx="2784.8" RptID="9999CA315300202D85CD4C2163352853" MLegRptTyp="1" AvgPxGrpID="GRP123" VenuTyp="E" AgrsInd="Y" Side="2" Stat="6" TransTyp="0" Qty="100" TrdDt="2019-02-20" SesSub="E" SesID="RTH" DiffPx="0.1" MtchID="168FCA315300202D85CD44" PostTrdTyp="1" ExecOrClaimInd="1" RptRefID="XYXUMGg7QcO5ua3TtZM4cA"><Hdr Snt="2019-02-20T16:33:52-06:00" SID="CME" TID="999" SSub="CME" TSub="CME"/><OrdAlloc ClOrdID="GRP123"/><Instrmt Sym="ESH9" ID="ES" CFI="FFICSO" SecTyp="FUT" MMY="20190300" MatDt="2019-03-15" Mult="50" Exch="CME" PxQteCcy="USD"><AID AltID="ESI" AltIDSrc="112"/></Instrmt><Pty ID="CME" R="22"></Pty><Pty ID="999" R="1"></Pty><Pty ID="990L" R="12"></Pty><Pty ID="OPER99" R="44"></Pty><Pty ID="CME" R="21"></Pty><Pty ID="999" R="201"></Pty><Amt Typ="CRES" Amt="0" Ccy="USD"/><Alloc IndAllocID2="200011" CustCpcty="4" Qty="8" TrdID2="998FCA315300202D85CD4C"><RegTrdID ID="FECC998FCA315300202D85CD4C" Src="1010000023" Typ="0" Evnt="2"/><Pty ID="CME" R="21"></Pty><Pty ID="999" R="38"><Sub ID="1" Typ="26"/></Pty><Pty ID="999" R="4"></Pty><Pty ID="CME" R="22"></Pty><Pty ID="999" R="1"></Pty><Pty ID="ACCTAIYI7" R="24"><Sub ID="1" Typ="26"/></Pty></Alloc></AllocRpt></FIXML>
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## Average Price AllocRpt Claim for TAS

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<?xml version="1.0" encoding="UTF-8"?><FIXML v="5.0 SP2" xv="109" cv="CME.0001"><AllocRpt ClrDt="2019-02-20" RndPx="2784.8" TxnTm="2019-02-20T16:33:52-06:00" InptDev="API" InptSrc="GBX" TrdTyp="0" TrdSubTyp="40" RptTyp="16" AvgPx="2784.8" RptID="9999CA315300202D85CD4C2163352853" MLegRptTyp="1" AvgPxGrpID="GRP123" VenuTyp="E" AgrsrInd="Y" Side="2" Stat="6" TransTyp="0" Qty="100" TrdDt="2019-02-20" SesSub="E" SesID="RTH" DiffPx="0.1" MtchID="168FCA315300202D85CD44" PostTrdTyp="1" ExecOrClaimInd="1" RptRefID="YYYYXUMGg7QcO5ua3TtZM4cA"><Hdr Snt="2019-02-20T16:33:52-06:00" SID="CME" TID="999" SSub="CME" TSub="CME"/><OrdAlloc ClOrdID="GRP123"/><Instrmt Sym="ESH9" ID="ES" CFI="FFICSO" SecTyp="FUT" MMY="20190300" MatDt="2019-03-15" Mult="50" Exch="CME" PxQteCcy="USD"><Pty ID="CME" R="22"></Pty><Pty ID="999" R="1"></Pty><Pty ID="990L" R="12"></Pty><Pty ID="OPER99" R="44"></Pty><Pty ID="CME" R="21"></Pty><Pty ID="999" R="201"></Pty><Amt Typ="CRES" Amt="0" Ccy="USD"/><Alloc IndAllocID2="200011" CustCpcty="4" Qty="8" TrdID2="998FCA315300202D85CD4C"><RegTrdID ID="FECC998FCA315300202D85CD4C" Src="1010000023" Typ="0" Evnt="2"/><Pty ID="CME" R="21"></Pty><Pty ID="999" R="38"><Sub ID="1" Typ="26"/></Pty><Pty ID="999" R="4"></Pty><Pty ID="CME" R="22"></Pty><Pty ID="999" R="1"></Pty><Pty ID="ACCTAIY17" R="24"><Sub ID="1" Typ="26"/></Pty></Alloc></AllocRpt></FIXML>
```

For further information, please contact CME Clearing at 312-207-2525 or [ccs@cmegroup.com](mailto:ccs@cmegroup.com).