

TO: Clearing Member Firms

FROM: CME Clearing

DATE: April 14, 2020

ADVISORY #: 20-158

**SUBJECT: FIXML Enhancement: Managing Multiple Trades for Post-Trade Processing Using One FIXML Message**

Please be advised that CME Clearing is planning to add an optional FIXML messaging feature which allows Post-Trade Processing actions to be taken on multiple trades, using one message, which improves processing time for marking/un-marking/assigning/un-assigning actions. This feature is currently available for testing in the New Release environment, and is scheduled for **Production for Trade Date Monday, April 20, 2020**.

The actions that can be taken with this feature are:

- Mark for Give-Up (Carry Firm info not currently supported)
- Mark for APS (with or without Group ID)
- Mark for NVAP (with or without Group ID)
- Unassign from APS/NVAP
- Unmark from Give-Up, APS, or NVAP

Following is a sample message for marking multiple trades for NVAP, using one message:

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML>
<TrdCaptRpt TransTyp="2" TrdDt="2020-03-30">
<Hdr SID="010" TID="CME" SSub="CME"/>
<RptSide AllocInd="1" AvgPxInd="3" AvgPxGrpID="NVAP1">
<Pty ID="CME" R="22"/>
<Pty ID="010" R="1"/>
</RptSide>
<MassActionReq TrdID="100001"/>
<MassActionReq TrdID="100002"/>
<MassActionReq TrdID="100003"/>
<MassActionReq TrdID="100004"/>
<MassActionReq TrdID="100005"/>
<MassActionReq TrdID="100006"/>
<MassActionReq TrdID="100007"/>
<MassActionReq TrdID="100008"/>
</TrdCaptRpt>
</FIXML>
```

As of now, up to 1,000 trades can be referenced in each request. All trades in the message will be subject to the same Post-Trade Processing action, and each trade will receive an individual response message. The specification document can be reached [here](#).

For more information please contact CME Clearing at [ccs@cmegroup.com](mailto:ccs@cmegroup.com) or via phone at Chicago (312) 207 2525 | London (44) 203 379 3198 | Singapore (65) 6593 5591