

TO: Clearing Member Firms
Back Office Managers
Service Providers

FROM: CME Clearing

ADVISORY #: 13-241

DATE: May 24, 2013

SUBJECT: **FIXML 5.0 API Enhancement – Previous Executing Firm**

Please be advised that in response to customer requests, CME Clearing is adding a new tag to the FIXML 5.0 API. This enhancement is scheduled for deployment in the New Release environment on Wednesday June 4, 2013, and in Production on **Monday June 17, 2013**.

The new tag will be identified as “Previous Executing Firm”, and it will be sent in Party Role 201: Pty/@R=”201” – Previous Executing Firm.

Additionally, this tag will only be sent for re-allocations (sub-allocations), and only when the Executing Firm is also the Claiming Firm (Pty/ID = Pty/Alloc/ID), e.g. allocating to self.

Please see the below example which describes how this tag is applied:

Firm A Originally Executes a trade

Firm A allocates to Firm A: tag not present

Firm A allocates to Firm B: tag not present

Firm B allocates to Firm B: AllocRpt/Pty[R=”201”]@ID=”Firm A”

*Firm B allocates to Firm B (again): AllocRpt/Pty[R=”201”]@ID=”Firm A”

Firm B allocates to Firm C: tag not present

Firm C allocates to Firm C: AllocRpt/Pty[R=”201”]@ID=”Firm B”

*Firm C allocates to Firm C (again): AllocRpt/Pty[R=”201”]@ID=”Firm B”

**Note: This tag will be present for all subsequent self re-allocations*

Following is a message sample containing the new tag:

```
<?xml version="1.0" encoding="UTF-8"?><FIXML v="5.0 SP2" xv="109" cv="CME.0001"><AllocRpt ClrDt="2013-05-16" TxnTm="2013-05-16T11:16:36-05:00" InptDev="UI" InptSrc="GBX" TrdTyp="0" RptTyp="16" AvgPx="99.7" RptID="13E998FCF9C0001C4F376111636875" MLegRptTyp="1" LastUpdateTm="2013-05-16T11:16:36.875-05:00" Side="1" Stat="6" TransTyp="0" Qty="15" TrdDt="2013-05-16" SesSub="E" SesID="RTH" MtchID="13E998FCF9C0001C4F36E" PostTrdTyp="0" ExecOrClaimInd="1"><Hdr Snt="2013-05-16T11:16:36-05:00" SID="CME" TID="010" SSub="CME" TSub="CME"/><OrdAlloc ClOrdID="20130516PTS0K5P"/><Instrmt Sym="GEU3" ID="ED" CFI="FFDCSO" SecTyp="FUT" MMY="20130900" MatDt="2013-09-16" Mult="2500" Exch="CME" PxQteCcy="USD"/><Pty ID="CME" R="22"/><Pty ID="010" R="1"/><Pty ID="99A" R="12"/><Pty ID="VINAY1" R="44"/><Pty ID="CME" R="21"/><Pty ID="998" R="201"/><Alloc IndAllocID2="100018" CustCpcty="4" Qty="15" TrdID2="13E998FCF9C0001C4F376"><Pty ID="CME" R="21"/><Pty ID="010" R="38"><Sub ID="1" Typ="26"/></Pty><Pty ID="010" R="4"/><Pty ID="CME" R="22"/><Pty ID="010" R="1"/><Pty ID="CUSTACCT3" R="24"><Sub ID="1" Typ="26"/></Pty></Alloc></AllocRpt></FIXML>
```

For questions or further information please contact CME Clearing Services (CCS) at 312-207-2525 or ccs@cmegroup.com.