

 **CME Group** | Advisory Notice

TO: Clearing Member Firms  
Back Office Managers  
Service Providers

FROM: CME Clearing

ADVISORY #: 13-468

DATE: October 8, 2013

SUBJECT: VenuTyp and SEF LEI (If Applicable) Added to FIXML Giveup API Messages Coming  
October 21, 2013

Beginning trade date October 21, 2013, CME Clearing will add attributes VenuTyp and SEF LEI (if applicable) to all outgoing FIXML Giveup API messages to firms. Formerly, only Trade Capture Reports (TrdCaptRpt, TrdCaptRptAck) messages carried VenuTyp and SEF LEI.

In most cases, the VenuTyp value will be the same as the SesSub value. CME Clearing outlined New VenuTyp attributes for SEF trades on September 12, 2013, in Clearing Advisory [13-400](#).

CME Clearing circulated SEF LEI information on October 3, 2013, in Clearing Advisory [13-460](#)

The new VenuTyp attribute is available for testing now in the New Release environment. Sample messages appear on the following pages

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

## Sample Standard Futures Giveup API Messages with VenuTyp

```
<AllocInstrctnAlert ID="1417B0CA1FF0002C3D9C3133536427" GrpID="100010" SesID="RTH" SesSub="E"
AvgPx="99.48" TrdDt="2013-10-03" ClrDt="2013-10-03" TrdTyp="0" Stat="6" MLegRptTyp="1" TxnTm="2013-10-
03T13:35:36-05:00" InptDev="API" InptSrc="GBX" TransTyp="0" Typ="13" Qty="98" GrpQty="98" Side="2"
PostTrdTyp="0" VenuTyp="E">
  <Hdr Snt="2013-10-03T13:35:36-05:00" SID="CME" TID="020" SSub="CME" TSub="CME"/>
  <OrdAlloc ClOrdID="ORD1"/>
  <AllExc TrdID="100007" LastQty="98" LastPx="99.48"/>
  <Instrmt Sym="GEZ4" ID="ED" CFI="FFDCSO" SecTyp="FUT" SubTyp="O" MMY="20141200"
  MatDt="2014-12-15" Mult="2500" Exch="CME" PxQteCcy="USD"/>
  <Pty ID="CME" R="22"/>
  <Pty ID="ABC" R="1"/>
  <Pty ID="0B9Z" R="12"/>
  <Pty ID="DAVID" R="44"/>
  <Pty ID="ACT_NMBR" R="24">
    <Sub ID="1" Typ="26"/>
  </Pty>
  <Pty ID="CME" R="21"/>
  <Pty ID="MY_ID" R="200"/>
</AllocInstrctnAlert>

<AllocRpt ClrDt="2013-10-03" TxnTm="2013-10-03T13:35:36-05:00" InptDev="API" InptSrc="GBX" TrdTyp="0"
RptTyp="15" AvgPx="99.48" RptID="1417B0CA1FF0002C3DA21133536424" MLegRptTyp="1"
GrpID="100010" VenuTyp="E" Side="1" Stat="6" TransTyp="0" Qty="98" TrdDt="2013-10-03" SesSub="E"
SesID="RTH" MchID="1417B0CA1FF0002C3D9E" PostTrdTyp="0" ExecOrClaimInd="0">
  <Hdr Snt="2013-10-03T13:35:36-05:00" SID="CME" TID="020" SSub="CME" TSub="CME"/>
  <OrdAlloc ClOrdID="ORD1"/>
  <Instrmt Sym="GEZ4" ID="ED" CFI="FFDCSO" SecTyp="FUT" MMY="20141200" MatDt="2014-12-15"
  Mult="2500" Exch="CME" PxQteCcy="USD"/>
  <Pty ID="CME" R="22"/>
  <Pty ID="ABC" R="1"/>
  <Pty ID="0B0L" R="12"/>
  <Pty ID="DAVID" R="44"/>
  <Pty ID="ACT_NMBR" R="24">
    <Sub ID="1" Typ="26"/>
  </Pty>
  <Pty ID="CME" R="21"/>
  <Pty ID="020" R="38">
    <Sub ID="1" Typ="26"/>
  </Pty>
  <Pty ID="020" R="4"/>
  <Pty ID="MY_ID" R="200"/>
  <Alloc IndAllocID2="100011" CustCpcty="4" Qty="98" TrdID2="1417B0CA1FF0002C3DA2"
  OrigTrdID2="1417CF3E332AP0001C204A0">
    <Pty ID="CME" R="21"/>
    <Pty ID="CME" R="22"/>
    <Pty ID="XYZ" R="1"/>
    <Pty ID="TEST_ACT" R="24">
      <Sub ID="1" Typ="26"/>
    </Pty>
  </Alloc>
</AllocRpt>
```

Sample SEF Giveup API Message with Important Attributes Highlighted

```
<AllocRpt ClrDt="2013-10-04" TxnTm="2013-10-04T08:59:09-05:00" InptDev="API" InptSrc="CPC" TrdTyp="58"
  RptTyp="15" AvgPx="380" RptID="1417B0A961E0003C4F441085909139" MLegRptTyp="1"
  GrpID="100021" LastUpdateTm="2013-10-04T08:59:09.139-05:00" VenuTyp="R" Side="1" Stat="6"
  TransTyp="0" Qty="25" TrdDt="2013-10-04" SesSub="X" SesID="RTH"
  MtchID="1417B0A961E0003C4F40" PostTrdTyp="0" ExecOrClaimInd="0">
  <Hdr Snt="2013-10-04T08:59:09-05:00" SID="CME" TID="666" SSub="CME" TSub="NYMEX"/>
  <OrdAlloc ClOrdID="C1830981"/>
  <Instrmt Sym="NewZ3" ID="new_ID" CFI="FXXCSO" SecTyp="FUT" MMY="20131200" MatDt="2013-12-13"
    Mult="20" Exch="NYMEX" PxQteCcy="USD"/>
  <Pty ID="NYMEX" R="22"/>
  <Pty ID="666" R="1"/>
  <Pty ID="SEFTEST2" R="24">
    <Sub ID="2" Typ="26"/>
  </Pty>
  <Pty ID="CME" R="21"/>
  <Pty ID="666" R="38">
    <Sub ID="2" Typ="26"/>
  </Pty>
  <Pty ID="666" R="4"/>
  <Pty ID="XSUN" R="30"/>
  <Pty ID="SNZ2OJLFK8MNNCLQOF39" Src="N" R="73"/>
  <Pty ID="CMESYS" R="200"/>
  <Alloc IndAllocID2="100022" CustCpcty="1" Qty="25" TrdID2="1417B0A961E0003C4F44"
    OrigTrdID2="1417B0A961E0003C4EB2">
  <Pty ID="CME" R="21"/>
  <Pty ID="NYMEX" R="22"/>
  <Pty ID="666" R="1"/>
  <Pty ID="SEFALLOC1" R="24">
    <Sub ID="1" Typ="26"/>
  </Pty>
</Alloc>
</AllocRpt>
```