



CME Group

Allocations of Multileg Order/Trade Extensions

June 28, 2017

Revision 0.3

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Document History

Revision	Date	Author	Revision Comments
0.1	May 13, 2017	Dean Kauffman for CME Group	• Initial draft
0.2	May 30, 2017	Dean Kauffman for CME Group	• Minor updates based on presentation feedback
		GTC PMO	Added editorial change to correct description for AvgPxIndicator(819) enumeration value "2" in Data Dictionary
0.3	June 28, 2017	Dean Kauffman for CME Group	Edited to retract the proposal to add new enumeration value to TradePriceCondition(1839).
	<u>July 20, 2017</u>	<u>GTC Tech Admin</u>	<u>ASBUILT created and IDs pre-assigned.</u>

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1 Introduction

This proposal is for adding a new attribute to the various allocation repeating components allowing for identification of the leg of a multileg order or trade.

1.1 Allocation of the Legs of a Multileg

The leg of each allocation instance needs to be identified within a multileg order or trade.

1.2 Summary of Proposed Changes

The summary of proposed changes to support the business requirements described in Section 2 are:

- to add a new field AllocLegRefID(~~2727~~) to the NoAllocs(78) components - AllocGrp, AllocAckGrp, PreAllocGrp, PreAllocMlegGrp and TrdAllocGrp

2 Business Requirements

2.1 Allocation of the Legs of a Multileg

We need to identify the specific leg of allocation instances within a multileg order or trade.

3 Issues and Discussion Points

	Issue	Date	Status	Discussion
1				

4 Proposed Message Flow

No changes.

5 FIX Message Tables

No changes.

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6 FIX Component Blocks

6.1 Component AllocGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	AllocGrp
Component Abbreviated Name (for FIXML)	Alloc
Component Type	_X_ Block Repeating ___ Block
Category	(no change)
Action	__New X_Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	

Component FIXML Abbreviation: <Alloc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
78	NoAllocs	N				
→	79 AllocAccount	N				Required if NoAllocs(78) > 0.
→	661 AllocAcctIDSource	N				
<...truncated...>						
→	1729 FirmMnemonic	N				
→	1593 ParentAllocID	N				
→	2727 tbd AllocLegRefID	N		NEW		The field may not be used in any message where there are no legs.
→	<AllocRegulatoryTradeIDGrp> component	N				

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→	81	ProcessCode	N			
<...truncated...>						
</Alloc>						

6.2 Component AllocAckGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	AllocAckGrp
Component Abbreviated Name (for FIXML)	AllocAck
Component Type	_X_ Block Repeating ___ Block
Category	(no change)
Action	__New X_Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	

Component FIXML Abbreviation: <AllocAck>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
78	NoAllocs	N				
→	79	AllocAccount	N			Required if NoAllocs(78) > 0.
→	661	AllocAcctIDSource	N			
<...truncated...>						
→	1593	ParentAllocID	N			
→	1729	FirmMnemonic	N			
→	1832	ClearedIndicator	N			

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→	2727 tbd	AllocLegRefID	N		NEW		The field may not be used in any message where there are no legs.
→	<AllocRegulatoryTradeIDGrp> component		N				
→	776	IndividualAllocRejCode	N				
<...truncated...>							
</AllocAck>							

6.3 Component PreAllocGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PreAllocGrp
Component Abbreviated Name (for FIXML)	PreAll
Component Type	_X_ Block Repeating ___ Block
Category	(no change)
Action	__New <u>X_Change</u>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	

Component FIXML Abbreviation: <PreAll>						
Tag	Field Name	Req'd	ICR	Action	Mapping and Usages Comments	Comments
78	NoAllocs	N				
→	79	AllocAccount	N			Required if NoAllocs(78) > 0.

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→	661	AllocAcctIDSource	N			
→	736	AllocSettlCurrency	N			
→	467	IndividualAllocID	N			
→	2727 tbd	AllocLegRefID	N		NEW	The field may not be used in NewOrderSingle(35=D), OrderCancelReplaceRequest(35=G), NewOrderList(35=E) or any other message where there are no legs.
→	<NestedParties> component		N			
→	80	AllocQty	N			
<...truncated...>						
</PreAll>						

6.4 Component PreAllocMlegGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PreAllocMlegGrp
Component Abbreviated Name (for FIXML)	PreAllocMleg
Component Type	<input checked="" type="checkbox"/> X <input type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	(no change)
Action	<input type="checkbox"/> New <input checked="" type="checkbox"/> X <input type="checkbox"/> Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	

Component FIXML Abbreviation: <PreAllocMleg>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
78	NoAllocs	N				

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→	79	AllocAccount	N				Required if NoAllocs(78) > 0.
→	661	AllocAcctIDSource	N				
→	736	AllocSettlCurrency	N				
→	467	IndividualAllocID	N				
→	2727 tbd	AllocLegRefID	N		NEW		
→	<NestledParties3> component		N				
→	80	AllocQty	N				
<...truncated...>							
</PreAllocMleg>							

6.5 Component TrdAllocGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	TrdAllocGrp
Component Abbreviated Name (for FIXML)	Alloc
Component Type	_X_ Block Repeating ___ Block
Category	(no change)
Action	__New <u>X_Change</u>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	

Component FIXML Abbreviation: <Alloc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
78	NoAllocs	N				
→	79	AllocAccount	N			Required if NoAllocs(78) > 0.
→	661	AllocAcctIDSource	N			

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→	736	AllocSettlCurrency	N				
→	467	IndividualAllocID	N				
→	1593	ParentAllocID	N				
→	2727 tbd	AllocLegRefID	N		NEW		The field may not be used in any message where there are no legs.
→	<AllocRegulatoryTradeIDGrp> component		N				
→	1729	FirmMnemonic	N				
<...truncated...>							
</Alloc>							

7 Category Changes

No changes.

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Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
2727 tbd	AllocLegRefID	NEW	String	Unique identifier for a specific leg (uniqueness not defined as part of the FIX specification). AllocLegRefID(2727tbd) references the value from LegID(1788) in the current multileg order or trade message specifying to which leg the allocation instance applies.	LegRefID	Add to AllocGrp, AllocAckGrp, PreAllocGrp, PreAllocMlegGrp and TrdAllocGrp components
819	AvgPxIndicator	CHANGE	int	<p><i>Correct short description:</i></p> <p>2 = Last trade is of the average price group identified by the AvgPxGroupID(1731)</p>		

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Appendix B - Glossary Entries

No changes.

Appendix C - Abbreviations

No changes.

Appendix D - Usage Examples

None.