

CME Group

CME Average Pricing Enhancements

**February 15, 2018**

**Revision 0.5**

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# Document History

| **Revision** | **Date** | **Author** | **Revision Comments** |
| --- | --- | --- | --- |
| 0.1 | Jan. 30, 2018 | Brook Path Partners, Inc. for CME Group | Initial draft |
| 0.2 | Jan. 31, 2018 | John Plante, CME Group and Brook Path Partners, Inc. for CME Group | • Minor revisions to initial draft.• Replaced Text(58) in new AllocationInstructionAlertRequestAck(35=tbd) with RejectText(1328) |
| 0.3 | Feb. 8, 2018 | John Plante, CME Group and Brook Path Partners, Inc. for CME Group | • In AllocationInstructionAlertRequestAck(35=tbd) replaced Text(58) with RejectText(1328).• Supplied usage text wherever AllocRequestID(2758) is added.• Supplied usage text where PreviousAllocGroupID(tbd) is added.Provided further business requirements for TradeReportType(856)=tbd (Unsolicited Update).• Reworked the flow diagrams to conform to CME's previous EP118 submission. |
| 0.4 | Feb. 12, 2018 | Brook Path Partners, Inc. for CME Group | • Changed "you" to "Client B" in 2.1 bullet 3.• Restored original usage text for AllocRequestID(2758) in AllocationInstructionAlertRequest(35=DU) adding a sentence regarding its use for linkage.• Corrected two callouts in Figure 1, added cross-references from 2.1 to Figure 2 and corrected formatting. |
| 0.5 | Feb. 15, 2018 and Feb. 27, 2018 | Brook Path Partners, Inc. for CME Group | • Elaborated hierarchy of group ID in 2.1 bullet 3 and corrected formatting.• Changed the new TradeReportType(856) enumeration to "Non-material Update" and reworded the elaboration. Added elaborations to TradeReportType(856) enums 4 and 5.• Corrected typos in Figure 1 and added further text to callouts regarding the hierarchy of group ids.• Added AllocationInstructionAlert(35=BM) to Figure 2.• Removed redundant fields from the AllocationInstructionAlertRequestAck (35=tbd).• Renamed RequestStatus(tbd) to AllocRequestStatus(tbd) and gave it its own enumerations.• Further minor format corrections and typo in Figure 1. |

The above document history section, including date, author, and comments, is required to track editing changes to the document. List revisions in **ascending order**. Please insert additional rows in the table as needed.

Template version information:

r2: 2010-11-13 Revised to support abbreviations, inlined component references

r3: 2011-12-02 Revised to add additional usage clarification

r3.1: 2013-01-04 Revised Copyright year, changed template to Office 2013 .docx version, updated font to Calibri for cleaner look. Added additional template usage clarification.

R3.2 2016-05-23 – revised the copyright date, corrected document references and replaced the FIX logo with the most current graphic.

2016-09-14 – Removed blue highlighting from hidden text content, removed ICR column from 5.1 and 6.1 tables and added “FIX Spec” to the Comments column header of table 6.1 and revised notation of optional elaboration for fields and enums in the data dictionary.

# Introduction

This proposal – a follow-up to EP240 – includes further enhancements needed to assist trade give-up by clients of a Central Counterparty (CCP) clearing house. The enhancements include additions to give-up instruction, reporting and acknowledgement as well as an unrelated additional enumeration to TradeReportType(856).

## Summary of Proposed Changes

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

* Add enumerations to AllocGroupStatus(2767) indicating 1) a change in allocation group is pending and 2) is completed.
* Add a new PreviousAllocGroupID(tbd) field to TrdCapRptSideGrp component, TrdCapRptAckSideGrp component and AllocationReport(35=AS) for tracking of change to allocation group.
* Add the AllocRequestID(2758) from AllocationInstructionAlertRequest(35=DU) to AllocationInstruction(35=J), AllocationReport(35=AS), AllocationInstructionAck(35=P) and AllocationReportAck(35=AT) to improve message correspondence.
* Add the following fields to the AllocGrp component in AllocationInstruction(35=J) and AllocationReport(35=AS) and the AllocAckGrp component in AllocationInstructionAck(35=P) and AllocationReportAck(35=AT):
	+ AllocAvgPxIndicator(tbd) to override the block-level average pricing at the allocation level
	+ AllocAvgPxGroupID(tbd) to override the block-level group assignment at the allocation level
* Add the Parties component to the AllocInstructionAlertRequest to indicate the firm and the exchange in order to identify the correct AllocGroup.
* Create a new AllocationInstructionAlertRequestAck(35=tbd) message to properly respond to AllocationInstructionAlertRequest(35=DU) without having to fudge an AllocationInstructionAlert(35=BM) on reject. Include all fields from AllocationInstructionAlertRequest(35=DU) plus RequestStatus(tbd) (Accepted, Completed, Rejected) and RejectText(1328).

# Business Requirements

## Give-up Group Reporting

When clients mark a trade for give-up they expect the CCP's response to contain details of the give-up grouping. At the block level this will be on the client's TrdCapRptSideGrp instance of the TradeCaptureReport or TrdCapRptAckSideGrp instance of the TradeCaptureReportAck. On subsequent allocation (i.e. the trade is allocated by Party A to Party B, and subsequently Party B allocates again to Party C) the allocation messages are used and must support the same elements, some at the allocation level rather than at the block, and they may override values assigned at the block level.

Specific requirements are:

* When an allocated trade moves from one allocation group to another, or if it is removed from a group, we must communicate to customers what group it was moved out of using a previous group ID field as well as the status of the change.
* In order to provide an ID that can be used from the alert request through the allocation process we propose adding the request ID included on the AllocationInstructionAlertRequest(35=DU) to AllocInstruction(35=J), AllocationReport(35=AS), AllocationInstructionAck(35=P) and AllocationReportAck(35=AT). See Figure 2.Both for sub-allocations, and generally to enable multiple instructions to be conveyed in one message, we propose adding another instance of AvgPxIndicator and AvgPxGroupID inside the NoAllocs(78) repeating group of AllocationInstruction(35=J), AllocationReport(35=AS), AllocationInstructionAck(35=P) and AllocationReportAck(35=AT) so that if a trade is sub-allocated, the reallocation could use a different type of allocation/average pricing model and appear in a different group than the original trade.The reasons for doing this are two-fold. First, if a trade is allocated to Client B and Client B wants to then reallocate it to multiple other clients, Client B can do so in one message. Second, on the AllocationInstruction(35=J) sent by the re-allocating firm, and on the AllocationReport(35=AS) they get back confirming the take-up, we want to preserve the details of the original allocation at the top level, then put the re-allocation information in the AllocGrp component. See Figure 1. The hierarchy has a depth of only two levels - the identifier in the base and the identifier within the AllocGrp. The identifier within AllocGrp only applies if present; if omitted then the identifier at the base applies. Messages to the new take-up client show only the identifier that applies moved to the base if overridden in the give-up instruction.
* Responding to an AllocationInstructionAlertRequest(35=DU) with an AllocationInstructionAlert(35=BM) can cause some problems, particularly if the group requested does not exist – it is difficult to create an empty AllocationInstructionAlert(35=BM) to send back. We propose adding a light-weight AllocationInstructionAlertRequestAck(35=tbd) message with all of the fields on the request, plus status and text fields to explain problems. A Parties component is also needed on the request and acknowledgement to differentiate group IDs unique per exchange, per firm, per business day. See Figure 2.

## Miscellaneous

We propose adding an enumeration to TradeReportType(856) - Non-material update - to indicate a non-material supplemental data notification. The specific use case is "filled and cleared trade enrichment". Certain data elements belonging to the client and executing broker made available subsequent to order submission to the CCP, e.g. order identifiers, need to be provided to the clearing broker. The enumeration is meant to clarify that the TradeCaptureReport(35=AE) message with this attribute is not part of any other workflow.

# Issues and Discussion Points

|  | **Issue** | **Date** | **Status** | **Discussion** |
| --- | --- | --- | --- | --- |
| 1 |  |  |  |  |
| **2** |  |  |  |  |

# Proposed Message Flow

## Client Sub-Allocation through Allocation Messages

After initial trade submission and allocation FIX Allocation Messages are used for notification, acceptance and sub-allocation. In the figure below a new average price group identifier is assigned at the AllocGrp level in Client B's sub-allocation instruction. Both the original and new average price group identifiers are preserved in both sub-allocation instruction from and reports to Client B.

The flow diagram below shows new overriding instances of AvgPxIndicator(819) and AvgPxGroupID(1731) inside the NoAllocs(78) repeating group of AllocationInstruction(35=J) and AllocationReport(35=AS) when a trade is sub-allocated. The sub-allocation could use a different type of allocation/average pricing model and appear in a different group than the original trade.The hierarchy has a depth of only two levels - the identifier in the base and the identifier within the AllocGrp. The identifier within AllocGrp only applies if present; if omitted then the identifier at the base applies. Messages to the new take-up client show only the identifier that applies moved to the base if overridden in the give-up instruction.

Figure 1 Client Sub-Allocation through Allocation Messages



## AllocRequestID(2758) used for Message Correspondence

Clients who initiate allocation through AllocationInstructionAlertRequest(35=DU) may use its AllocRequestID(2758) for correspondence of related allocation messages. The proposed AllocationInstructionAlertRequestAck(35=tbd) is shown below rejecting or accepting the AllocationInstructionAlertRequest(35=DU).

Figure 2 AllocRequestID(2758) used for Message Correspondence



# FIX Message Tables

## AllocationInstruction (35=J)

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be stored in the repository |
| Message Name | AllocationInstruction |
| Message Abbreviated Name (for FIXML) | AllocInstrctn |
| Category | (no change) |
| Action | \_\_New \_X\_Change |
| Message SynopsisRequired, short, one or two paragraph description of the message. | (no change) |
| Message ElaborationOptional longer description of the message usage  | (no change) |
| To be finalized by FPL Technical Office |
| (MsgType(tag 35) Enumeration | J |
| Repository Component ID |  |

| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| --- | --- | --- | --- | --- | --- |
| ***Standard Header*** | Y |  |  | MsgType=J |
| 70 | AllocID | Y |  |  |  |
| 2758 | AllocRequestID | N | ADD |  | May be used to link to a previously submitted AllocationInstructionAlertRequest(35=DU) message.  |
| 71 | AllocTransType | Y |  |  |  |
| 626 | AllocType | Y |  |  |  |
| 793 | SecondaryAllocID |  |  |  |  |
| *(…truncated…)* |  |  |  |  |
| ***Standard Trailer*** | Y |  |  |  |

## AllocationInstructionAck (35=P)

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be stored in the repository |
| Message Name | AllocationInstructionAck |
| Message Abbreviated Name (for FIXML) | AllocInstrctnAcl |
| Category | (no change) |
| Action | \_\_New \_X\_Change |
| Message SynopsisRequired, short, one or two paragraph description of the message. | (no change) |
| Message ElaborationOptional longer description of the message usage  | (no change) |
| To be finalized by FPL Technical Office |
| (MsgType(tag 35) Enumeration | P |
| Repository Component ID |  |

| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| --- | --- | --- | --- | --- | --- |
| ***Standard Header*** | Y |  |  | MsgType=P |
| 70 | AllocID | Y |  |  |  |
| 2758 | AllocRequestID | N | ADD |  | May be used to link to a previously submitted AllocationInstructionAlertRequest(35=DU).  |
| ***Instrument component*** |  |  |  |  |
| ***Parties component*** |  |  |  |  |
| 793 | SecondaryAllocID |  |  |  |  |
| *(…truncated…)* |  |  |  |  |
| ***Standard Trailer*** | Y |  |  |  |

## AllocationInstructionAlertRequest (35=DU)

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be stored in the repository |
| Message Name | AllocationInstructionAlertRequest |
| Message Abbreviated Name (for FIXML) | AllocInstrctnAlertReq |
| Category | (no change) |
| Action | \_\_New \_X\_Change |
| Message SynopsisRequired, short, one or two paragraph description of the message. | (no change) |
| Message ElaborationOptional longer description of the message usage  | (no change) |
| To be finalized by FPL Technical Office |
| (MsgType(tag 35) Enumeration | DU |
| Repository Component ID |  |

| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| --- | --- | --- | --- | --- | --- |
| ***Standard Header*** | Y |  |  | MsgType=DU |
| 2758 | AllocRequestID | N | CHANGE |  | Unique identifier for this message. If used, other allocation messages may link to the request through this field.  |
| 1730 | AllocGroupID |  |  |  |  |
| 1731 | AvgPxGroupID |  |  |  |  |
| 75 | TradeDate |  |  |  |  |
| ***Parties component*** | N | ADD |  |  |
| ***Standard Trailer*** | Y |  |  |  |

## AllocationInstructionAlertRequestAck (35=tbd)

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be stored in the repository |
| Message Name | AllocationInstructionAlertRequestAck |
| Message Abbreviated Name (for FIXML) | AllocInstrctnAlertReqAck |
| Category | Post Trade / Allocation |
| Action | \_X\_New \_\_Change |
| Message SynopsisRequired, short, one or two paragraph description of the message. | This message is used in a clearinghouse 3-party allocation model to acknowledge a AllocationInstructionAlertRequest(35=DU) message for an AllocationInstructionAlert(35=BM) message from the clearinghouse. |
| Message ElaborationOptional longer description of the message usage  |  |
| To be finalized by FPL Technical Office |
| (MsgType(tag 35) Enumeration | <tbd> |
| Repository Component ID |  |

| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| --- | --- | --- | --- | --- | --- |
| ***Standard Header*** | Y |  |  | MsgType=<tbd> |
| 2758 | AllocRequestID | Y | ADD |  | Used when responding to an AllocationInstructionAlertRequest(35=DU).  |
| tbd | AllocRequestStatus | Y | NEW |  |  |
| 1328 | RejectText |  | ADD |  | May be used to further describe rejection reasons when RequestStatus(tbd)=2 (Rejected) |
| 1664 | EncodedRejectTextLen |  | ADD |  | Must be set if EncodedRejectText(1665) field is specified and must immediately precede it. |
| 1665 | EncodedRejectText |  | ADD |  | Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field. |
| ***Standard Trailer*** | Y |  |  |  |

## AllocationReport (35=AS)

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be stored in the repository |
| Message Name | AllocationReport |
| Message Abbreviated Name (for FIXML) | AllocRpt |
| Category | (no change) |
| Action | \_\_New \_X\_Change |
| Message SynopsisRequired, short, one or two paragraph description of the message. | (no change) |
| Message ElaborationOptional longer description of the message usage  | (no change) |
| To be finalized by FPL Technical Office |
| (MsgType(tag 35) Enumeration | AS |
| Repository Component ID |  |

| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| --- | --- | --- | --- | --- | --- |
| ***Standard Header*** | Y |  |  | MsgType=AS |
| 755 | AllocReportID |  |  |  |  |
| 70 | AllocID |  |  |  |  |
| 2758 | AllocRequestID | N | ADD |  | May be used to link to a previously submitted AllocationInstructionAlertRequest(35=DU).  |
| 71 | AllocTransType |  |  |  |  |
| 795 | AllocReportRefID |  |  |  |  |
| 796 | AllocCancReplaceReason |  |  |  |  |
| 793 | SecondaryAllocID |  |  |  |  |
| 1730 | AllocGroupID |  |  |  |  |
| tbd | PreviousAllocGroupID | N | NEW |  | May be used to identify the previous AllocGroupID(1730) being changed by this message when AllocGroupStatus(2767)=tbd (Changed). |
| 2759 | GroupAmount | N | ADD |  |  |
| 2767 | AllocGroupStatus | N | ADD |  |  |
| 1728 | FirmGroupID |  |  |  |  |
| 794 | AllocReportType |  |  |  |  |
| *(…truncated…)* |  |  |  |  |
| ***Standard Trailer*** | Y |  |  |  |

## AllocationReportAck (35=AT)

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be stored in the repository |
| Message Name | AllocationReportAck |
| Message Abbreviated Name (for FIXML) | AllocRptAck |
| Category | (no change) |
| Action | \_\_New \_X\_Change |
| Message SynopsisRequired, short, one or two paragraph description of the message. | (no change) |
| Message ElaborationOptional longer description of the message usage  | (no change) |
| To be finalized by FPL Technical Office |
| (MsgType(tag 35) Enumeration | AT |
| Repository Component ID |  |

| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| --- | --- | --- | --- | --- | --- |
| ***Standard Header*** | Y |  |  | MsgType=AT |
| 755 | AllocReportID |  |  |  |  |
| 70 | AllocID |  |  |  |  |
| 2758 | AllocRequestID | N | ADD |  | May be used to link to a previously submitted AllocationInstructionAlertRequest(35=DU) message. |
| 715 | ClearingBusinessDate |  |  |  |  |
| 819 | AvgPxIndicator |  |  |  |  |
| *(…truncated…)* |  |  |  |  |
| ***Standard Trailer*** | Y |  |  |  |

# FIX Component Blocks

## 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 | [enter the category name here] |
| Action | \_\_New \_X\_Change |
| Component SynopsisRequired, short, one or two paragraph description of the component. | (no change) |
| Component ElaborationOptional longer description of the component usage | (no change) |
| To be finalized by FPL Technical Office |
| Repository Component ID |  |

|  |
| --- |
|  Component FIXML Abbreviation: <*Alloc*> |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *Comments* |
| 78 | NoAllocs |  |  |  |  |
| 79 | AllocAccount |  |  |  |  |
| *(…truncated…)* |  |  |  |  |
| 2483 | AllocRiskLimitCheckStatus |  |  |  |  |
| 2761 | AllocGroupAmount |  |  |  |  |
| tbd | AllocAvgPxGroupID | N | ADD |  |  |
| tbd | AllocAvgPxIndicator | N | ADD |  |  |
| ***TradeAllocAmtGrp component*** |  |  |  |  |
| </*Alloc*> |

## 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 | [enter the category name here] |
| Action | \_\_New \_X\_Change |
| Component SynopsisRequired, short, one or two paragraph description of the component. | (no change) |
| Component ElaborationOptional longer description of the component usage | (no change) |
| To be finalized by FPL Technical Office |
| Repository Component ID |  |

|  |
| --- |
|  Component FIXML Abbreviation: <*AllocAck*> |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *Comments* |
| 78 | NoAllocs |  |  |  |  |
| 79 | AllocAccount |  |  |  |  |
| *(…truncated…)* |  |  |  |  |
| 1754 | VersusPurchasePrice |  |  |  |  |
| 1755 | CurrentCostBasis |  |  |  |  |
| tbd | AllocAvgPxGroupID | N | ADD |  |  |
| tbd | AllocAvgPxIndicator | N | ADD |  |  |
| </*AllocAck*> |

## Component TrdCapRptAckSideGrp

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be included in the repository |
| Component Name | TrdCapRptAckSideGrp |
| Component Abbreviated Name (for FIXML) | RptSide |
| Component Type | \_X\_\_ Block Repeating \_\_\_ Block |
| Category | [enter the category name here] |
| Action | \_\_New \_X\_Change |
| Component SynopsisRequired, short, one or two paragraph description of the component. | (no change) |
| Component ElaborationOptional longer description of the component usage | (no change) |
| To be finalized by FPL Technical Office |
| Repository Component ID |  |

|  |
| --- |
| Component FIXML Abbreviation: <*RptSide*> |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *Comments* |
| 552 | NoSides |  |  |  |  |
| 54 | Side |  |  |  |  |
| *(…truncated…)* |  |  |  |  |
| 826 | TradeAllocIndicator |  |  |  |  |
| 1730 | AllocGroupID |  |  |  |  |
| tbd | PreviousAllocGroupID | N | ADD |  | Identifies the previous AllocGroupID(1730) being changed when AllocGroupStatus(2767)=tbd (Changed). |
| 2759 | GroupAmount |  |  |  |  |
| 2767  | AllocGroupStatus |  |  |  |  |
| *(…truncated…)* |  |  |  |  |
| </*RptSide*> |

## Component TrdCapRptSideGrp

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be included in the repository |
| Component Name | TrdCapRptSideGrp |
| Component Abbreviated Name (for FIXML) | RptSide |
| Component Type | \_X\_\_ Block Repeating \_\_\_ Block |
| Category | [enter the category name here] |
| Action | \_\_New \_X\_Change |
| Component SynopsisRequired, short, one or two paragraph description of the component. | (no change) |
| Component ElaborationOptional longer description of the component usage | (no change) |
| To be finalized by FPL Technical Office |
| Repository Component ID |  |

|  |
| --- |
| Component FIXML Abbreviation: <*RptSide*> |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *Comments* |
| 552 | NoSides |  |  |  |  |
| 54 | Side |  |  |  |  |
| *(…truncated…)* |  |  |  |  |
| 1848 | TradeAllocGroupInstruction |  |  |  |  |
| 1730 | AllocGroupID |  |  |  |  |
| tbd | PreviousAllocGroupID  | N | ADD |  | Identifies the previous AllocGroupID(1730) being changed by this message when AllocGroupStatus(2767)=tbd (Changed). |
| 2759 | GroupAmount |  |  |  |  |
| 2767  | AllocGroupStatus |  |  |  |  |
| *(…truncated…)* |  |  |  |  |
| </*RptSide*> |

# Category Changes

*None.*

# Appendix A - Data Dictionary

| **Tag** | **FieldName** | **Action** | **Datatype** | **Description** | **FIXML Abbreviation** | **Add to / Deprecate from Message type or Component block** |
| --- | --- | --- | --- | --- | --- | --- |
| tbd | AllocRequestStatus | NEW | int | Status of the AllocationInstructionAlertRequest(35=DU).0 = Accepted1 = Rejected | ReqStat | Add to AllocationInstructionAlertRequestAck |
| tbd | AllocAvgPxIndicator | NEW | int | Average pricing indicator at the allocation level.*Uses enumerations from AvgPxIndicator(819).* | AvgPxInd | Add to AllocGrp component and AllocAckGrp component |
| tbd | AllocAvgPxGroupID | NEW | String | Used by submitting firm to group trades being sub-allocated into an average price group. The trades in the average price group will be used to calculate an average price for the group. | AvgPxGrpID | Add to AllocGrp component and AllocAckGrp component |
| tbd | PreviousAllocGroupID | NEW | String | When reporting a group change by the central counterparty to allocations of trades for the same instrument traded at the same price this identifies the previous group identifier. | PrevGrpID | Add to TradeCaptureReport, TradeCaptureReportAck and AllocationReport messages |
| 856 | TradeReportType | CHANGE | int | Type of Trade Report0 = Submit1 = Alleged2 = Accept3 = Decline4 = Addendum*Add elaboration:*[Elaboration: Used to provide material supplemental data to a previously submitted trade.]5 = No/Was*Add elaboration:*[Elaboration: Used to report a full replacement of a previously submitted trade.]6 = Trade Report Cancel7 = (Locked-In) Trade Break8 = Defaulted9 = Invalid CMTA10 = Pended11 = Alleged New12 = Alleged Addendum13 = Alleged No/Was14 = Alleged Trade Report Cancel15 = Alleged (Locked-In) Trade Break16 = Verify17 = Dispute*Add enumeration:*tbd = Non-material Update[Elaboration: Used to provide non-material supplemental data to a previously submitted trade.]***Note: CME requests value 18 due to concurrent implementation.*** |  |  |
| 2767 | AllocGroupStatus | CHANGE | int | Status of the trade give-up relative to the group identified in AllocGroupID(1730).0 = Added1 = Canceled2 = Replaced*Add enumerations:*tbd = Changed[Elaboration: An allocated trade or give-up has moved from one allocation group to another.]tbd = Pending[Elaboration: A request to assign or change an allocation group is pending.]***Note: CME requests values 3 and 4 respectively due to concurrent implementation.*** |  |  |

# Appendix B - Glossary Entries

|  |  |  |
| --- | --- | --- |
| **Term** | **Definition** | **Field where used** |
|  |  |  |
|  |  |  |
|  |  |  |
|  |  |  |

# Appendix C - Abbreviations

|  |  |  |
| --- | --- | --- |
| **Term** | **Proposed Abbreviation** | **Proposed Messages, Components, Fields where used** |
|  |  |  |
|  |  |  |
|  |  |  |
|  |  |  |

# Appendix D - Usage Examples