



Christopher Bowen  
Managing Director and Chief Regulatory Counsel  
Legal Department

August 9, 2013

**VIA E-MAIL**

Ms. Melissa Jurgens  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

**RE: Regulation 40.6(a) Rule Certification. Chicago Mercantile Exchange Inc./The Board of Trade of the City of Chicago, Inc./New York Mercantile Exchange, Inc./Commodity Exchange, Inc./Board of Trade of Kansas City, Missouri, Inc. Submission # 13-160: Revisions to Rule 536.B. and Issuance of CME Group Market Regulation Advisory Notice RA1309-5**

Dear Ms. Jurgens:

Chicago Mercantile Exchange Inc. ("CME"), The Board of Trade of the City of Chicago, Inc. ("CBOT"), New York Mercantile Exchange, Inc. ("NYMEX"), Commodity Exchange, Inc. ("COMEX") and The Board of Trade of Kansas City, Missouri, Inc. ("KCBT") (collectively, the "Exchanges") are notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that they are self-certifying revisions to Rule 536.B. ("Globex Order Entry") and the issuance of CME Group Market Regulation Advisory Notice RA1309-5 ("RA1309-5") on August 12, 2013.

Rule 536.B.2. concerns audit trail requirements with respect to entities that are certified by the Exchanges to connect an order routing/front-end system to the CME Globex platform. The substantive changes include adding a reference to the self-match prevention ID tag (Tag 7928) and modifying the requirement with respect to the timing precision required by such systems from the hundredth of a second to a millisecond. Additional minor stylistic changes have also been adopted. The changes clarify that when market participants employ CME Group's optional Self-Match Prevention ("SMP") functionality, the appropriate SMP ID must be populated and recorded in the audit trail of the front-end/order routing system.

In connection with the changes, the CME Group Exchanges are issuing RA1309-5 to the marketplace on August 12, 2013. RA1309-5 concerns the audit trail requirements for any front-end or order routing system that accesses CME Globex through the CME iLink gateway. Each front-end audit trail must be complete and accurate, and account for every electronic communication by the electronic order routing or front-end system from the time such system receives or generates an electronic communication until it is communicated to CME Globex, and additionally must also account for every electronic communication received from CME Globex. In connection with the issuance of RA1309-5, we have updated and published on the CME Group website a list of definitions of the minimum acceptable audit trail/data elements that such systems must capture, including the addition of fields that have recently been added (the automated/manual order indicator (Tag 1028) and the aforementioned SMP ID (Tag 7928).

The revisions to Rule 536.B. are set forth in Exhibit A with additions underscored and deletions overstruck, and will become effective on August 26, 2013. RA1309-5 is set forth in Exhibit B and the list of definitions of minimum audit trail elements is set forth in Exhibit C. In order to ensure that affected participants have adequate time to make any changes necessary to capture the revised minimum acceptable requirements, the compliance date with respect to the aforementioned changes will be November 1, 2013.

The Market Regulation Department and the Legal Department collectively reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("Act"). During the review, we have identified that the issuance of RA1309-5 may have some bearing on the following Core Principle:

Compliance with Rules: The Market Regulation Advisory Notice being issued has been updated to include the new requirements being adopted in connection with the revisions to Rule 536.B. The Advisory Notice provides additional guidance to the marketplace on the audit trail requirements attendant to front-end and order routing systems that connect to CME Globex and is intended to assist affected market participants in remaining in compliance with Rule 536.B.

Availability of General Information: As required by this Core Principle, the Exchanges are publicly issuing RA1309-5 to ensure that market participants have updated guidance and information attendant to the revised front-end/order routing audit trail requirements, including the minimum acceptable audit trail data/elements that such system must capture. The Advisory Notice will also be available on the CME Group website.

The Exchanges certify that the revisions to Rule 536.B. and the issuance of RA1309-5 comply with the Commodity Exchange Act ("Act") and regulations thereunder. The revised requirements were disseminated to and discussed with the Futures Industry Association Information Technology Division and Principal Traders Group. There were no opposing views to the revisions or the issuance of RA1309-5.

The Exchanges certify that this submission has been concurrently posted on the CME Group website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

If you have any questions regarding this submission, please contact Robert Sniegowski, Market Regulation, at 312.341.5991 or via email at [Robert.Sniegowski@cmegroup.com](mailto:Robert.Sniegowski@cmegroup.com). Alternatively, you may contact me at 212-299-2200 or [Christopher.Bowen@cmegroup.com](mailto:Christopher.Bowen@cmegroup.com). Please reference NYMEX & COMEX Submission #13-160 in any related correspondence.

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – Revisions to Rule 536.B.  
Exhibit B – RA1309-5  
Exhibit C – List of Minimum Audit Trail Requirements

## Exhibit A

### 536.B. Globex Order Entry

#### 1. General Requirement

Each Globex terminal operator entering orders into Globex shall accurately input for each order: a) the user ID assigned him by the Exchange, a clearing member or other authorized entity (Tag 50 ID) b) the price, quantity, product, expiration month, CTI code, automated or manual indicator (Tag 1028) and account number (except as provided in Section C.), and, for options, put or call and strike price. The Globex terminal operator's user ID must be present on each order entered. For a Globex terminal operator with access pursuant to Rule 574, clearing members authorizing such access will be responsible for the Globex terminal operator's compliance with this rule.

With respect to orders received by a Globex terminal operator which are capable of being immediately entered into Globex, no record other than that set forth above need be made. However, if a Globex terminal operator receives an order which cannot be immediately entered into Globex, the Globex terminal operator must prepare a written order and include the account designation, date, time of receipt and other information required pursuant to section A.1. above. The order must be entered into Globex when it becomes executable.

#### 2. Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems

Entities certified by the Exchange to connect an order routing/front-end system to the Globex platform through the CME iLink® gateway are responsible for creating an audit trail of each message entered into Globex. Clearing members guaranteeing a connection to Globex are responsible for maintaining or causing to be maintained the ~~order routing/front-end electronic~~ audit trail for ~~such systems all electronic orders, including order entry, modification, cancellation and responses to such messages (referred to as the "electronic audit trail"), entered into the Globex platform through the CME iLink® gateway.~~ This electronic audit trail must be maintained for a minimum of 5 years, and clearing members must have the ability to produce this data in a standard format upon request of Market Regulation.

Each such electronic audit trail must be complete and accurate and account for every electronic communication such system receives or generates, including any electronic communication such system receives from Globex.

This electronic audit trail must contain all order receipt, order entry, order modification, and response receipt times to the highest level of precision achievable by the operating system, but at least to the ~~hundredth of a millisecond~~. The times captured must not be able to be modified by the person entering the order. The data must also contain all Fix Tag information and fields which should include, but is not limited to the following:

A record of all fields relating to order entry, including transaction date, product, Exchange code, expiration month, quantity, order type, order qualifier, price, buy/sell indicator, stop/trigger price, order number, unique transaction number, account number, session ID, Tag 50 ID, automated or manual indicator (Tag 1028), self-match prevention ID (Tag 7928) where applicable, host order number, trader order number, clearing member, type of action, action status code, customer type indicator, origin, and timestamps. For executed orders the audit trail must record the execution time of the trade along with all fill information.

In the case where the Guaranteeing Clearing Firm has a direct connect client that is another Clearing Firm or a corporate Equity Member, the Clearing Firm may notify the client Clearing Firm or Corporate Equity Member that it is their obligation to maintain the electronic audit trail. Upon execution of this written notice, it shall be the duty of the client Clearing Firm or Corporate Equity Member to maintain an electronic audit trail pursuant to this rule.

## Exhibit B

### MARKET REGULATION ADVISORY NOTICE

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Exchange	CME, CBOT, NYMEX, COMEX, & KCBT
Subject	Order Routing/Front-End Audit Trail Requirements
Rule References	Rule 536.B.
Advisory Date	August 12, 2013
Advisory Number	CME Group RA1309-5
Effective Date	August 26, 2013
Compliance Date	November 1, 2013 (for new items only)

CME, CBOT, NYMEX, COMEX and KCBT Rule 536.B.2. (“Globex Order Entry – Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems”) require that the electronic audit trail associated with any system that accesses the CME Globex platform through the CME iLink<sup>®</sup> gateway contain a complete record of all activity through the connection. Further, the Rule requires that the electronic audit trail be maintained for a minimum of 5 years by the responsible party as set forth in the Rule.

Each front-end audit trail must be complete and accurate, and account for every electronic communication by the order routing or front-end system from the time such order routing or front-end system receives or generates an electronic communication until it is communicated to CME Globex. Additionally, the order routing or front-end system must also account for every electronic communication received from CME Globex. For the convenience of those responsible for such order routing or front-end systems, the Exchanges are publishing updated data definitions of the minimum acceptable audit trail data/elements that such systems must capture, which include the following:

- The addition of new self-match prevention ID field (Fix Tag 7928) which is required when market participants elect to use CME Group's optional Self-Match Prevention functionality;
- The addition of Security Definition Request ID (Fix Tag 320);
- The addition to the definitions of the automated/manual order indicator (Tag 1028) that has been required since October 8, 2012; and
- Definitions of the fields specific to mass quoting

Additionally, Rule 536.B. will now require that timing data in the electronic audit trail be to the highest level of precision achievable by the operating system, but at least to the thousandth of a second (millisecond).

The updated field descriptions and a sample audit trail are available on the CME Group website via the following link: [CME Globex Regulatory Documents](#)

Firms responsible for the order routing/front-end audit trail must have the ability to display it in a standard human readable format. Exchange Drop Copy messages or files do not meet the requirements of Rule 536.B.2., as Drop Copy only reflects an Exchange-level audit trail and will not include information internal to the firm's system. Further, the field definitions and sample reflect the **minimum** requirements for a standard audit trail; the connected entity must ensure that any unique or new trading functionality is appropriately reflected in its audit trail. The complete audit trail record must include, but is not limited to, the following:

- All order receipt, order entry, order modification, and response receipt times to the highest level of precision achievable by the order routing/front-end system, but at least to the millisecond. The times captured must not be able to be modified by the person entering the order.
- A record of all fields relating to order entry and associated responses received from Globex;
- A record of any modifications to order entries, including any changes or cancellations, and associated responses received from Globex; and
- A record of all fields relating to mass quote entry, request for quote, request for cross, securities definitions request (user defined spreads), including all modifications, cancellations, and associated responses received from Globex.

The audit trails associated with CME Group provided front-end applications to CME Globex including CME Direct, EOS Trader and Galax-C are the responsibility of CME Group, and, as such, firms and users are not required to maintain the audit trails when orders are directly entered into these systems.

Affected firms will have until November 1, 2013, to ensure full compliance with the new items included in this advisory.

The text of Rule 536.B. appears below.

#### **536.B. Globex Order Entry**

##### **1. General Requirement**

Each Globex terminal operator entering orders into Globex shall accurately input for each order: a) the user ID assigned him by the Exchange, a clearing member or other authorized entity (Tag 50 ID) b) the price, quantity, product, expiration month, CTI code, automated or manual indicator (Tag 1028) and account number (except as provided in Section C.), and, for options, put or call and strike price. The Globex terminal operator's user ID must be present on each order entered. For a Globex terminal operator with access pursuant to Rule 574, clearing members authorizing such access will be responsible for the Globex terminal operator's compliance with this rule.

With respect to orders received by a Globex terminal operator which are capable of being immediately entered into Globex, no record other than that set forth above need be made. However, if a Globex terminal operator receives an order which cannot be immediately entered into Globex, the Globex terminal operator must prepare a written order and include the account designation, date, time of receipt and other information required pursuant to section A.1. above. The order must be entered into Globex when it becomes executable.

##### **2. Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems**

Entities certified by the Exchange to connect an order routing/front-end system to the Globex platform through the CME iLink® gateway are responsible for creating an audit trail of each message entered into Globex. Clearing members guaranteeing a connection to Globex are responsible for maintaining or causing to be maintained the electronic audit trail for such systems. This electronic audit trail must be maintained for a minimum of 5 years, and clearing members must have the ability to produce this data in a standard format upon request of Market Regulation.

Each such electronic audit trail must be complete and accurate and account for every electronic communication such system receives or generates, including any electronic communication such system receives from Globex.

This electronic audit trail must contain all order receipt, order entry, order modification, and response receipt times to the highest level of precision achievable by the operating system, but at least to the millisecond. The times captured must not be able to be modified by the person entering the order. The data must also contain all Fix Tag information and fields which should include, but is not limited to the following:

A record of all fields relating to order entry, including transaction date, product, Exchange code, expiration month, quantity, order type, order qualifier, price, buy/sell indicator, stop/trigger price, order number, unique transaction number, account number, session ID, Tag 50 ID, automated or manual indicator (Tag 1028), self-match prevention ID (Tag 7928) where applicable, host order number, trader order number, clearing member, type of action, action status code, customer type indicator, origin, and timestamps. For executed orders the audit trail must record the execution time of the trade along with all fill information.

In the case where the Guaranteeing Clearing Firm has a direct connect client that is another Clearing Firm or a corporate Equity Member, the Clearing Firm may notify the client Clearing Firm or Corporate Equity Member that it is their obligation to maintain the electronic audit trail. Upon execution of this written notice, it

shall be the duty of the client Clearing Firm or Corporate Equity Member to maintain an electronic audit trail pursuant to this rule.

### **Responsibility for Preserving Audit Trails**

Clearing members guaranteeing a connection to Globex are responsible for maintaining or causing to be maintained the order routing/front-end system audit trail for all electronic orders (except in the circumstance below where the Clearing Firm's client is another Clearing Firm or a Corporate Equity member), including order entry, modification, cancellation, and responses to such messages (referred to as the "electronic audit trail"), entered into the Globex platform through the CME iLink gateway. While Clearing Firms are responsible for this audit trail, many firms outsource the preservation of the audit trail to a vendor, or require that their directly connected clients bear the cost of maintaining this data.

In the case where the Guaranteeing Clearing Firm has a direct connect client that is another Clearing Firm or a Corporate Equity Member, the Clearing Firm may notify the client Clearing Firm or Corporate Equity Member that it is their obligation to maintain the audit trail. Upon execution of a written notice, it shall be the duty of the client Clearing Firm or Corporate Equity Member to maintain an electronic audit trail pursuant to this rule.

When a new connection is made to CME Globex, connecting entities must provide a sample audit trail report from the test/certification environment before the system accesses the live environment. Shortly after the new system is deployed in the live environment, the connecting entity or the clearing firm is required to provide the Market Regulation Department with a full production audit trail report. The purpose of this review is to verify that the connecting entity's audit trail meets the minimum data requirements, and that it can be produced in a standard human readable format. Questions regarding the submission of sample or production audit trail reports should be sent to [AuditTrail@CMEGroup.com](mailto:AuditTrail@CMEGroup.com).

Questions regarding this Advisory Notice may be directed to the following individuals in Market Regulation:

Joe Quane, Data Investigator, 312.341.7617

Betsy Schneider, Supervisor, 312.341.3343

Lou Abarcar, Data Quality Program Architect, 312.341.3236

For media inquiries concerning this Special Executive Report, please contact CME Group Corporate Communications at 312.930.3434 or [news@cmegroup.com](mailto:news@cmegroup.com).

## Exhibit C

### Minimum Acceptable Audit Trail/Data Elements for Order Routing/Front-End Systems

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	When Required
1	Server Transaction Number	A sequential number which must be unique to each audit trail message created for the database on which it resides. This number may be reset at the start of each new business day.	Must be numeric	N/A	For all FIX message types
2	Server Timestamp	The date and time that the order routing server processed the audit trail message. Timestamps should be captured to the highest level of precision achievable by the operating system.	YYYYMMDD-HH:MM:SS.sss  Example: 20121216-19:21:41.109	52 (SendingTime)	For all FIX message types
3	Manual Order Identifier	Indicates if the order was generated manually or by automated means.	Y- Order is generated manually N- Order is generated by automated means.	1028 (ManualOrderIndicator)	For all FIX message types
4	Exchange Code	A code that identifies the designated contract market.	Examples:  XCBT : Chicago Board Of Trade XCME : Chicago Mercantile Exchange XNYM : New York Mercantile Exchange XCEC : Commodity Exchange Inc. XKBT: Kansas City Board of Trade	207 (Exchange Code)	If created by firm it must be logged. Not in order entry or acknowledgment messages. Derived from lookup to table or Market Data.
5	Message Direction	Indicates the <b>direction</b> of communication between the order routing system's server and any of the following: its client(s), another order routing system server, or Globex.	Examples:  "TO CME" "FROM CME" "TO CLIENT" "FROM CLIENT"	N/A	For all FIX message types

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	When Required
6	Tag 50 ID (aka SenderSubID WorkStationOperat orID)	The unique operator code required by CME/CBOT/NYMEX/CO MEX rule 576 for every individual or Automated Trading System (ATS) team that accesses Globex.  Note: The SenderSubID is distinct from the TraderID assigned by CME Group.	An alpha-numeric value that cannot have spaces and cannot exceed 18 bytes.	50 (SenderSubID)	For all FIX message types
7	Self-Match Prevention ID (SMP ID)	An identifier used by clients who opt to employ the self-match prevention functionality offered by CME Globex.  This identifier is issued by CME when the trading entity registers for an SMP ID in the Firm Administration Dashboard.	An alpha-numeric value that cannot have spaces cannot exceed 12 bytes (typically will be 7 bytes).	7928 (SelfMatchPrevention ID)	For clients who employ self-match prevention functionality.
8	Account Number	The clearing firm account number for which the order is being entered. This designator must be accurate and must reference a valid account on the books of the clearing member.	An alpha-numeric value that cannot have spaces cannot exceed 12 bytes.	1 (Account)  9771 for Mass Quote (MM Account)	For all messages associated with: New Order Order Cancel Replace Request Order Cancel Request Mass Quote
9	Session ID	The Session ID is an identifier for the FIX gateway session through which the order was sent. The Session ID is derived from the SenderComp ID.	An alpha-numeric value that cannot exceed 3 bytes. The left-most 3 bytes of the SenderComp ID represent the Session ID.	Derived from Tag 49 (SenderCompID)	For all FIX message types
10	Execution Firm ID	The Execution Firm ID is the three digit code assigned by CME Group to the executing firm. The Execution Firm ID is derived from the SenderComp ID.	An alpha-numeric value that cannot exceed 3 bytes. Bytes 4-6 of the SenderComp ID represent the Execution Firm ID.	Derived from Tag 49 (SenderCompID)	For all FIX message types



Seq	Field Name	Description	Validation	Comparable FIX TAG ID	When Required
11	Client Order ID (TON)	A unique identifier that is assigned to each order by the client or clearing firm system.  Note: The client system must maintain the uniqueness of this value for the life of the order.	An alpha-numeric value that cannot exceed 20 bytes	11 (ClOrdID)	For all messages associated with: New Order New Order Cross Order Cancel/Replace Request Order Cancel Request
12	Host Order Number	A unique identifier assigned by Globex to each order. This identifier is unique per instrument and per trading session.	An integer value that cannot exceed 17 bytes.	37 (Order ID)	For all messages associated with: Order Cancel/Replace Request Order Cancel Request Execution Report except Quote and Security Execution
13	Message Type	The activity represented by the message. The message type should be displayed as a descriptive textual value rather than the numeric value submitted in the fix message.	Valid Values: NEW ORDER (Tag 35=D) MODIFY (Tag35=G) CANCEL (Tag 35=F) EXECUTION( Tag 35=8) MASS QUOTE(Tag 35=i) QUOTE REQUEST(Tag 35=R) QUOTE ACK (Tag 35=b) SECURITY DEFINITION REQUEST(Tag 35=c)	35 (MsgType)	For all FIX message types

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	When Required
14	Order Status	<p>An engine response that indicates the status of an order. Order Status must be captured when Tag 35=8.</p> <p>The Order Status should be displayed as a descriptive textual value rather than the numeric value submitted in the fix message.</p>	<p>Valid Values:  NEW ORDER ACK (Tag 39=0)  PARTIAL FILL (Tag 39=1)  COMPLETE FILL (Tag 39=2)  CANCEL ACK (Tag 39=4)  MODIFY ACK (Tag 39=5)  ORDER REJECTED (Tag 39=8)  EXPIRED (Tag 39=C)  TRADE CANCEL (Tag 39=H)</p>	39 (OrderStatus)	For all Execution Report Messages
15	Execution Restatement Reason	Identifies the origin of the order elimination for orders that are not triggered by an Order Cancel Request.	<p>Valid Values:  8=Exchange (GCC)  100=Cancel on Disconnect  103=Cancel due to self match prevention  104=Cancel from CME Globex Credit Controls (GC2) violation  105=Cancel from FirmSoft  106=Cancel from Risk Management API (RMI)</p>	378  (ExecRestatementReason)	For all cancel messages not triggered by an Order Cancel Request.
16	Reason Code/ Error Code	A reason code must be captured for all rejected messages, when Tag 35=8 and Tag 39=8.	Free format text string.	58 (Text)	For Reject Messages

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	When Required
17	Buy/Sell Indicator	Designates whether the order instruction is either a bid or an offer.	Valid Values: B= Buy S= Sell	54 (Side)	For all messages associated with: New Order Order Cancel/Replac e Request Order Cancel Request For Buy, Sell, or Cross RFQ (do not send for Two sided RFQ)
18	Quantity	The number of contracts bid or offered. If the order is a partial fill, the partial quantity should be displayed.	Must be a numeric value greater than 0.	38 (OrderQty) (32 for Executions)	For all messages associated with: New Order New Order Cross Order Cancel/Replac e Request Quote Request-Cross trade Alert Not Required for RFQ with no quantity
19	Max Show	Maximum quantity of an order to be shown in the order book to other customers at any given time.	Must be a numeric value greater than 0.	210 (MaxShow)	For iceberg/hidden orders where the order book will display only a partial quantity of the total order quantity.
20	Instrument/ Security Description	The instrument that is being bid or offered.	An alpha numeric value that cannot exceed 20 bytes.  Future Example: GEZ8 Spread Example: GEZ8-GEF9 Option Example: GEZ9 C9375	107 (SecDesc)	For all messages associated with: New Order New Order Cross Order Cancel/Replac e Request Order Cancel Request Mass Quote Quote Request Quote Cancel Security Definition Request

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	When Required
21	Product/ Instrument Group Code	Exchange assigned code for the relevant product.	Must be a valid CME Group commodity code.	55 (Symbol)	For all messages associated with: New Order New Order Cross Order Cancel/Replac e Request Order Cancel Request Mass Quote Quote Request Quote Cancel Security Definition Request
22	Maturity Date	The date that the contract matures (used for standardized futures and options).  For strategies (i.e. spreads), this field will contain the earliest leg maturity.	YYYY-MM (i.e. 2013-12)  Must be a valid maturity date in a commodity for which the order instruction is being submitted.	200 (MaturityMonthYear) or derived for 107 (SecDesc)  For User Defined Spread (UDS): 866 (When 865=7)	Required for all FIX messages
23	CFI Code	CFI Code indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. ISO 10962 is maintained by ANNA (Association of National Numbering Agencies) acting as Registration Authority.	Example: FFCX SX  Must be a valid CFI code. Please see the following link for more information: <a href="#">CFI Code Table of Values</a>	461 (CFI Code)	Optional for all FIX messages
24	Limit Price	For limit and Stop Limit order instructions, the price being bid or offered.  For Market and Stop Orders, the engine fills the tag with the current market value.	Must be a numeric value.	44 (Price)	For all messages associated with: New Order New Order Cross Order Cancel/Replac e Request
25	Stop Price	For Stop and Stop Limit orders, the trigger price at which the stop will be activated.  Designates stop trigger price specified on	Must be a numeric value.	99 (StopPx)	For all messages associated with: New Order Order Cancel/Replac e Request

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	When Required
		entering the order or cancel/replace.  Stop price must be captured when Tag 40=3 or 4.			
26	Fill Price	The execution price of the transaction.  Fill price must be captured when Tag 35 = 8, Tag 39 = 1 or 2.	Must be a numeric value.	31 (LastPx)	For all messages associated with fills.
27	Order Type	Type of order specified on entering the order, cancel/replace, or cancel.  Stop-limit orders are not valid for spreads.	Valid Values: 1= Market order (with protection) 2 = Limit order 3= Stop order (with protection) 4 = Stop-Limit order K = Market-Limit order	40 (OrdType)	For all messages associated with: New Order New Order Cross Order Cancel/Replace Request
28	Order Qualifier	Specifies how long the order remains in effect.	Valid Values: DAY - Good for entire day FAK - Fill and Kill GTC - Good Till Canceled GTD - Good Till Date	59 (TimeInForce)	For all messages associated with: New Order Order Cancel/Replace Request
29	Customer Type Indicator	An identifier required by the CFTC and CME Group Exchanges which relates the status of the person entering the order to the status of the trading account.	Valid Values: 1 - Individual trading for own act 2 - Member firm proprietary account 3 - Individual member executing for another individual member 4 - Customer Accounts or other	9702 (CTICode)	For all messages associated with: New Order New Order Cross Order Cancel/Replace Request Mass Quote
30	Origin	The clearing house defined origin code.	Valid Values: 0 - Segregated Business 1 - Non Segregated Business	204 (CustomerOrFirm)	For all messages associated with: New Order New Order Cross Order Cancel/Replace Request Mass Quote

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	When Required
31	Give-Up Firm	Identifies the clearing member firm to which the order, if executed, will be given up to.	An alpha-numeric value that cannot exceed 10 bytes.  Must be valid CME Clearing Firm.	9707 (GiveUpFirm)	For all messages associated with orders which are to be given up upon execution.
32	Give-Up Indicator	Indicates if order is a give-up or mutual offset.	Valid Values: GU = Give-Up SX = SGX Off-set	9708 (CmtaGiveupCD)	For all messages associated with orders which are to be given up upon execution.
33	Give-Up Account	Indicates a give up account number.	An alpha-numeric value that cannot exceed 10 bytes.	79 (AllocAccount)	For all messages associated with orders which are to be given up upon execution.
34	Quote Request ID	A unique identifier for quote request messages.  If a mass quote entry is in response to a Quote Request, this value should contain the QuoteReqID of the corresponding Request for Quote (Tag 35=R) market data message.	An alpha-numeric value that cannot exceed 23 bytes.	131 (QuoteReqID)	<b>Mass Quote</b> For all messages associated with: Request for Quote Mass Quote
35	Exchange Quote Request ID	A unique identifier assigned by Globex to each quote message.	An alpha-numeric value that cannot exceed 23 bytes.	9770 (ExchangeQuoteReqID )	<b>Mass Quote</b> For all messages associated with Quote Acknowledgement.
36	Quote ID	A unique identifier assigned by the client or clearing firm system to each mass quote. Must be unique per mass quote message and trading session.	An Alpha-numeric value that cannot exceed 10 bytes.	117 (QuoteID)	<b>Mass Quote</b> For all messages associated with Mass Quote.
37	Quote Set ID	Sequential number for the quote set assigned by the client or clearing firm system. For a given QuoteID, assumed to start at 1.	An Alpha-numeric value that cannot exceed 3 bytes.	302 (QuoteSetID)	<b>Mass Quote</b> For all messages associated with Mass Quote.
38	Number of Quote Sets	The number of quote sets in the message.	Must be numeric Integers must be greater than 0.	296 (NoQuoteSets)	<b>Mass Quote</b> For all messages associated with Mass Quote.

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	When Required
39	Quote Entry ID	A unique identifier assigned by the client or clearing firm system to each individual quote within each quote set.	An alpha-numeric value that cannot exceed 10 bytes.	299 (QuoteEntryID)	<b>Mass Quote</b> For all messages associated with Mass Quote.
40	Number of Quote Entries	The number of quotes for the quote set.	Must be a numeric value greater than 0	295 (NoQuoteEntries)	<b>Mass Quote</b> For all messages associated with Mass Quote.
41	Quote Cancel Type	Mass Quote message that specifies level of quote cancel – by instrument, instrument group, or all.	Valid values: 1 = Cancel per instrument 3 = Cancel per instrument group 4 = Cancel all quotes	298 (QuoteCancelType)	<b>Mass Quote</b> For all messages associated with Mass Quote cancellations.
42	Unsolicited Cancel Type	Indicates the reason for the mass quote cancelation by the engine.	Must be a valid Unsolicited Cancel Type	9775 (UnsolicitedCancelType)	<b>Mass Quote</b> For all Mass Quote Cancelations initiated by the engine.
43	Quote Acknowledgment Status	An engine response that represents the status of a Quote.  The Quote Acknowledgement Status should be displayed as a descriptive textual value rather than the numeric value submitted in the fix message.	Valid Values: Accepted (Tag 297=0) Cancel per instrument accepted (Tag 297=1) Cancel per Instrument Group accepted (Tag 297=3) Cancel All accepted (Tag 297=4) Rejected (Tag 297=5)	297 (QuoteAckStatus)	<b>Mass Quote</b> For all messages associated with Quote Acknowledgement.
44	Quote Reject Reason	Contains reason (error code) the corresponding Mass Quote message has been rejected.  A quote reject reason must be captured when Tag 297=5.  The quote reject reason should be displayed as a descriptive textual value rather than the numeric value submitted in the fix message.	Valid Values: Unknown symbol (Tag 300=1) Exchange (Security) closed (Tag 300=2) Quote request exceeds limit (Tag 300=3) Unknown quote (Tag 300=5) Duplicate quote (Tag 300=6) Invalid bid/ask	300 (QuoteRejectReason)	<b>Mass Quote</b> For rejected quote messages.

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	When Required
			spread (Tag 300=7) Invalid price (Tag 300=8) Not authorized to quote security (Tag 300=9) Too many rejects and cancel instrument group (Tag 300=20) Market maker protection (Tag 300=98) Missing account number or 'other' reason (Tag 300=99)		
45	Processed Entries	Number of quotes that have been accepted from the corresponding Mass Quote message.	An integer value that cannot exceed 5 bytes.	9772 (NoProcessedEntries)	<b>Mass Quote</b> For all messages associated with Quote Acknowledgement.
46	Bid Price	Quoted bid price.	Must be a numeric value.	132 (BidPx)	<b>Mass Quote</b> For all messages associated with Mass Quote.
47	Bid Size	Quoted bid size.	Must be a numeric value.	134 (BidSize)	<b>Mass Quote</b> For all messages associated with Mass Quote.
48	Offer Price	Quoted offer price.	Must be a numeric value.	133 (OfferPx)	<b>Mass Quote</b> For all messages associated with Mass Quote.
49	Offer Size	Quoted offer size.	Must be a numeric value.	135 (OfferSize)	<b>Mass Quote</b> For all messages associated with Mass Quote.
50	Cross ID	An identifier that is assigned to each new cross order by the client or clearing firm system.	An alphanumeric value that cannot exceed 32 bytes.	548 (CrossID)	For all messages associated with New Order Cross.
51	Security Request ID	A unique identifier assigned to each new Security Definition	Cannot have spaces.	320 (SecurityreqID)	For all messages associated with



<b>Seq</b>	<b>Field Name</b>	<b>Description</b>	<b>Validation</b>	<b>Comparable FIX TAG ID</b>	<b>When Required</b>
		Request by the client or clearing firm system.			Security Definition.

As of August 12, 2013