

MGEX Clearing System

Trade and Allocation Management

Interface Specification 0.3

<DRAFT>

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1. Overview

The MGEX Trade and Allocation Management Interface (TAMI) is a bi-directional, real-time FIXML messaging interface provided by the MGEX Clearing System (MCS) that allows clearing firms to receive trade notifications in real-time as well as invoke various transaction requests on trades. TAMI also provides support for notification and submission of allocation give-up/take-up requests. TAMI uses IBM MQ to provide two-way, guaranteed message transport and supports the following key processing functions:

Outbound from MCS to the Clearing Member

- Reporting of electronic trades
- Reporting of manual matched trades
- Reporting of trade updates/cancels
- Confirmation of marking/unmarking trades for give-up
- Notification of allocation transactions

Inbound from the Clearing Member to MCS

- Request to update clearing information on a trade
- Request to split a trade across multiple accounts within the same clearing firm
- Request to mark/unmark a trade for Give-up or Average Price Give-up
- Request to allocate a give-up group
- Request to cancel or update an allocation
- Request to accept or refuse an allocation
- Request to reverse an allocation
- Request to accept or refuse a reversal request

1.1 Standard Header

TAMI uses FIXML for communicating inbound and outbound messages. FIXML messages include use of a standard header to identify the sender and recipient of each message. The following describes the required content of the header blocks for FIXML requests and responses.

1.1.1 Standard Header for Outbound Messages

Standard Header					
FIXML element	Field name	Format	Required (Yes/No)	Description	Example
<Hdr> Standard Header					
SID	SenderCompID	String	Yes	Identifies the sender of the message. Will be MGEX on all	MGEX

				outbound messages.	
TID	TargetCompID	String	Yes	Identifies the recipient of the message. The value is assigned by MGEX.	ABCD
Snt	SendingTime	UTCTimestamp	Yes	Date/time when this message was sent	20220227-09:08:06.017
PosDup	PosDupFlag	String	No	Indicates possible retransmission of message with this sequence number. Will be Y when processing request to retransmit previously sent messages. Y = Possible duplicate	Y
PosRsnd	PossResend	String	No	Indicates that message may contain information that has been sent under another sequence number. Will be Y when processing resubmissions from a source exchange after a backout of previously processed trades. Y = Possible Resend	Y
</Hdr>					

1.1.2 Standard Header for Inbound Messages

Standard Header					
FIXML element	Field name	Format	Required (Yes/No)	Description	Example
<Hdr> Standard Header					
SID	SenderCompID	String	Yes	Identifies the sender of the message. The value is assigned by MCS.	ABCD
TID	TargetCompID	String	Yes	Identifies the recipient of the message. Must be MGEX on all requests.	MGEX
Snt	SendingTime	UTCTimestamp	Yes	Date/time when this message was sent	20220227-09:08:06.017
</Hdr>					

1.2 Real-time Trade Reporting

TAMI provides continuous, real-time reporting of trades as they are received from the source trading systems including CME Globex® and the Bitnomial Exchange. In addition, TAMI reports *matched* manual trades that are entered directly in MGEX Clearing. Unmatched trades are not included in real-time trade reporting. Trade messages are also generated for all trade updates, corrections, cancellations and for the marking/unmarking of trades for give-up.

1.2.1 Trade Reporting FixML Specification

TAMI uses the FIXML Trade Capture Report (<TrdCaptRpt>) message to deliver trade events to clearing members. These trade events include new electronic and matched manual trade notifications as well as notifications of trade updates resulting from actions performed through the MCS Portal or in response to transactions submitted by Clearing Members to MCS via the TAMI MQ gateway.

The following table details the attributes and elements used in trade reporting.

Trade Capture Report

FIXML element	Field name	Format	Required (Yes/No)	Description	Example
<TrdCaptRpt> TradeCaptureReport					
RptID	TradeReportID	String	Yes	Unique message sequence number	172819
TrdDt	TradeDate	Date	Yes	Trade date assigned by trading platform	2022-02-27
TxnTm	TransactionTime	UTC Timestamp	Yes	Date/time when this trade was generated	2022-04-19T11:23:45-05:00
TrdID	TradeID	String	Yes	Unique trade ID generated by the clearing system	12311000001
TransTyp	TradeReportTransType	Int	Yes	Trade Report Transaction Type 0 = New 1 = Cancel (Bust) 2 = Replace 4 = Cancel (Backout)	0
RptTyp	TradeReportType	Int	Yes	Trade Report Type 2 = Accept	2
TrdRptStat	TrdRptStatus	Int	No	0 = Accepted 1 = Rejected Provided by MCS in response to a clearing member TAMI trade modification request to indicate whether MCS accepted or rejected the transaction	0
RejTxt	RejectText	String	No	Reject reason text provided by MCS if TrdRptStat = 1 (Rejected).	Trade ID not found
TrdTyp	TrdType	Int	Yes	Trade Type 0 = Regular Trade 1 = Block Trade 2 = Exchange for Physical 3 = Transfer 11 = Exchange for Risk	0

				15 = Trade at Settlement 20 = Cabinet Trade 29 = Cash settlement 31 = Delivery 45 = Option exercise	
TrdSubTyp	TrdSubType	Int	No	Further qualification to the trade type 7 = Differential spread 9 = Transaction from exercise 10 = Transaction from assignment	7
MtchID	TrdMatchID	String	Yes	Match ID assigned by clearing system	32311000231
BizDt	ClearingBusinessDate	Date	Yes	Business date on which trade is being cleared	2022-02-27
LastQty	LastQty	Int	Yes	Trade quantity	61
LastPx	LastPx	Price	Yes	Price in decimal format. Could be negative for futures.	12.41
DiffPx	DifferentialPrice	Price	No	Represents the Differential Price for a TAS trade or spread trade.	-0.1
PxTyp	PriceType	Int	Yes	2 = Per Unit 10 = Fixed cabinet trade price (primarily for listed futures and options)	2
PxSubTyp	PriceSubType	Int	No	Use for TAS trades to indicate whether LastPx is the initial or final price. 0 = Initial Price 1 = Final Price	0
<Hdr /> Standard Header					
<Instrmt> Instrument					

Sym	Symbol	String	No	Exchange symbol for the product. May not be provided for some manual trades.	MWE
ID	SecurityID	String	Yes	Clearing symbol for the product	W
Src	SecurityIDSource	Int	No	Identifies source of ID H = Clearing house / Clearing organization (other values not used)	H
CFI	CFIcode	String	Yes	Indicates the type of security using ISO 10962 standard	FCAPSX
MMY	MaturityMonthYear	String	Yes	Contract Year, Month in YYYYMM format	202202
MatDt	MaturityDate	String	No	Expiration date in YYYYMMDD format	20220215
PutCall	PutOrCall	String	No	Put or Call 0 = Put 1 = Call	0
StrkPx	StrikePrice	Price	No	Strike price for an option, in decimal format.	345.25
StrkCcy	StrikeCurrency	String	No	Currency in which the strike price is denominated. USD	USD
StrkMult	StrikeMultiplier	Int	No	Strike Multiplier	1
Mult	ContractMultiplier	Int	Yes	The contract multiplier (contract size) of the instrument	5000
Exch	SecurityExchange	String	No	Trade source (MIC)	XMGE
</Instrmt>					
<Amt> PositionAmtData					

Typ	PosAmtType	String	No	Type of position amount PREM = Premium amount	PREM
Amt	PosAmt	Price	No	Extended premium amount for an option trade	750.55
</Amt>					
<RptSide> TrdCapRptSideGrp					
Side	Side	Int	Yes	1 = Buy 2 = Sell	1
InptSrc	TradeInputSource	String	Yes	EL = Electronic MA = Manual SY = System	EL
InptDev	TradeInputDevice	String	Yes	EXCHANGE PORTAL API Indicates source that generated trade update transaction	API
Ccy	SideCurrency	String	Yes	Premium Currency USD	USD
PosEfct	PositionEffect	String	No	Position Effect Code O = Open C = Close	O
CIOrdID	CIOrdID	String	No	Client Order ID	146ZBT
CustCpcty	CustOrderCapacity	Int	Yes	CTI Code 1 = Member trading for their own account 2 = Clearing Firm trading for its proprietary account 3 = Member trading for another member 4 = All other	1
MLegRptTyp	SideMultiLegReportingType	Int	No	Used to indicate if the side being reported on	1

				Trade Capture Report represents a leg of a multileg instrument or a single security 1 = Single Security (default if not specified) 2 = Individual leg of a multileg security 3 = Multileg Security	
AllocInd	TradeAllocIndicator	Int	Yes	0 = Allocation not required 1 = Allocation required	0
GrpID	AllocGroupID	String	No	MCS assigned Group ID for the give-up group	17289106437
AvgPxInd	SideAvgPxIndicator	Int	No	0 = no average pricing 1 = Trade is part of the average price group identified by the AvgPxGrpID	0
AvgPxGrpID	SideAvgPxGroupID	String	No	Clearing member provided identifier for the average price group	GroupA1
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Clearing Organization	MGEX
R	PartyRole	Int	Yes	Party Role 21 = Clearing Organization	21
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Executing member	100
R	PartyRole	Int	Yes	Party Role 1 = Executing Firm	1
</Pty>					

<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Clearing member	100
R	PartyRole	Int	Yes	Party Role 4 = Clearing Firm	4
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	No	Executing trader	A123
R	PartyRole	Int	No	Party Role 12 = Executing Trader	12
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Customer account ID	00120007
R	PartyRole	Int	Yes	Party Role 24 = Customer account	24
<Sub> PartyDetailSubGrp					
ID	PartyDetailSubID	Int	Yes	1 = Segregated Account 2 = Regular / House Account	1
Typ	PartyDetailSubIDType	Int	Yes	26 = Position account type	26
</Sub>					
</Pty>					

<Pty> Party, Repeating group					
ID	PartyID	String	No	Opposite clearing member	100
R	PartyRole	Int	No	Party Role 18 = Contra clearing firm	18
</Pty>					
<TrdRegTS> TrdRegTimestamps					
TS	TrdRegTimestamp	UTC Timestamp	Yes	Match timestamp	20190925-09:08:06.017
Typ	TrdRegTimestampType	Int	Yes	Trading / Regulatory timestamp type 1 = Execution time (other values not used)	1
</TrdRegTS>					
</RptSide>					
</TrdCaptRpt>					

1.3 Trade Modification/Grouping Requests

TAMI provides an API, using Trade Capture Report messages, for clearing members to submit modifications to select clearing attributes of a trade, split trades across accounts within the same clearing member and mark/unmark trades for give-up or average price give-up.

The following clearing field attributes are updateable through TAMI:

- Clearing member account type (regular / segregated)
- Customer account ID
- Customer type indicator (CTI)

Trade splits across customer accounts within the same clearing member can be executed via a trade modification request. Trade splits that allocate a trade across multiple clearing members can only be accomplished via the Give-up/Take-up Allocation API described in a later section of this document.

Trade Capture Reports are also submitted by clearing members to add/remove trades to groups for the purpose of giving-up or allocating them to other clearing members. Groups can either consist of trades at the same price (allocation give-up groups) or of trades at various prices (average price give-up groups), in which case the system will calculate an average price for the group. Once a give-up group or average price give-up group is created, it can then be allocated, accepted, refused or reversed as described in the Allocation API sections of this document.

For trades added to allocation give-up groups (non-average price), the system will automatically add trades to the appropriate group using the following grouping criteria:

- Instrument
- Clearing member account
- Clearing date
- Trade side
- Trade type
- Price
- Executing firm (if applicable)
- Trader ID (if applicable)
- Customer Account ID
- Client Order ID

Clearing members can optionally override this grouping criteria by specifying AllocGrpInst of 1, in which case the trade will be added to its own group.

For trades added to average price give-up groups, the clearing member is required to provide a firm generated group ID (AvgPxGrpID). The system will add trades to the group specified by this ID, if it exists, otherwise it will create a new group with this ID. Trades added to an average price give-up group must have the following attributes in common:

- Instrument
- Clearing member account
- Clearing date
- Trade side
- Trade type
- Executing firm (if applicable)
- Trader ID (if applicable)
- Customer Account ID

1.3.1 Trade Modification FixML Specification

Clearing members will submit Trade Capture Report (<TrdCaptRpt>) messages for all trade modification, split and mark/unmark requests.

The following table details the attributes and elements used in trade modification requests.

Trade Capture Report

FIXML element	Field name	Format	Required (Yes/No)	Description	Example
<TrdCaptRpt> TradeCaptureReport					
RptId	TradeReportID	String	No	Unique message sequence number assigned by clearing member to identify the request. This is not validated or echoed back by MCS on responses.	172819
BizDt	ClearingBusinessDate	Date	Yes	Business date on which trade is cleared	2022-02-27
TrdDt	TradeDate	Date	Yes	Trade date assigned by trading platform. Must match value from original trade report.	2022-02-27
TxnTm	TransactionTime	UTC Timestamp	Yes	Date/time for the Trade Capture Report. Must match the date/time of the last Trade Capture Report sent by MCS for this trade.	2022-04-19T11:23:45-05:00
TrdID	TradeID	String	Yes	Unique trade ID generated by the clearing system. Must match value from original trade report.	12311000001
TransTyp	TradeReportTransType	Int	Yes	Trade Report Transaction Type 2 = Replace	2
RptTyp	TradeReportType	Int	Yes	Trade Report Type 0 = Submit (for all inbound requests)	0
LastQty	LastQty	Int	Yes	Trade quantity. Must match value from original trade report.	61
LastPx	LastPx	Price	Yes	Price in decimal format. Could be negative for futures. Must match value from original trade report.	12.41

<Hdr /> Standard Header					
<Instrmt> Instrument. All values must match original trade report.					
Sym	Symbol	String	Yes	Exchange symbol for the product	MWE
ID	SecurityID	String	Yes	Clearing symbol for the product	W
MMY	MaturityMonthYear	String	Yes	Contract Year, Month in YYYYMM format	202202
MatDt	MaturityDate	String	No	Expiration date in YYYYMMDD format	20220215
PutCall	PutOrCall	String	No	Put or Call 0 = Put 1 = Call	0
StrkPx	StrikePrice	Price	No	Strike price for an option, in decimal format.	345.25
Exch	SecurityExchange	String	No	Trade source (MIC)	XMGE
</Instrmt>					
<RptSide> TrdCapRptSideGrp					
Side	Side	Int	Yes	1 = Buy 2 = Sell	1
CustCpcty	CustOrderCapacity	Int	No, unless requesting modification of original value.	CTI Code 1 = Member trading for their own account 2 = Clearing Firm trading for its proprietary account 3 = Member trading for another member 4 = All other	1
AllocInd	TradeAllocIndicator	Int	No, unless marking/un marking the	0 = Allocation not required. Used to	0

			trade for give-up or splitting a trade.	unmark a trade for give-up 1 = Allocation required. Used to mark a trade for give-up 2 = Use allocation provided with the trade. Used for trade splits only.	
AllocGrpInst	TradeAllocGroupInstruction	Int	No, unless AvgPxInd = 0.	0 = Add to an existing allocation group if one exists 1 = Add to new, individual trade group	0
AvgPxInd	SideAvgPxIndicator	Int	No, unless marking the trade for give-up.	0 = no average pricing 1 = Trade is part of the average price group identified by the AvgPxGrpID	0
AvgPxGrpID	SideAvgPxGroupID	String	No, unless AvgPxInd = 1.	Clearing member provided identifier for the average price group	GroupA1
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Executing member	100
R	PartyRole	Int	Yes	Party Role 1 = Executing Firm	1
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	No	Clearing member	100
R	PartyRole	Int	No	Party Role 4 = Clearing Firm	4
</Pty>					

<Pty> Party, Repeating group – provided only when modifying customer account (non-split)					
ID	PartyID	String	No, unless modifying customer account	Customer account ID	00120007
R	PartyRole	Int	No, unless modifying customer account	Party Role 24 = Customer account	24
<Sub> PartyDetailSubGrp – provided only when modifying member account type (non-split)					
ID	PartyDetailSubID	Int	No, unless modifying member account type	1 = Segregated Account 2 = Regular Account	1
Typ	PartyDetailSubIDType	Int	No, unless modifying member account type	26 = Position account type	26
</Sub>					
</Pty>					
<Alloc> TrdAllocGrp, Repeating Group – provided only when performing trade split within same firm					
AllocQty	Qty	Int	No, unless performing trade split within same firm	Quantity to be allocated to this customer account. The sum of all quantities of all Alloc blocks must equity the LastQty of the original trade report.	1
CustCpcty	AllocCustomerCapacity	Int	No, unless performing trade split within same firm	CTI Code 1 = Member trading for their own account 2 = Clearing Firm trading for its	1

				proprietary account 3 = Member trading for another member 4 = All other	
<Pty> NestedParties2					
ID	Nested2PartyID	String	No, unless performing trade split within same firm	Customer account ID	00120007
R	Nested2PartyRole	Int	No, unless performing trade split within same firm	Party Role 24 = Customer account	24
<Sub> NstdPtys2SubGrp					
ID	Nested2PartySubID	Int	No, unless performing trade split within same firm	1 = Segregated Account 2 = Regular Account	1
Typ	Nested2PartySubIDType	Int	No, unless performing trade split within same firm	26 = Position account type	26
</Sub>					
</Pty>					
</Alloc>					
</RptSide>					
</TrdCaptRpt>					

1.4 Allocations

TAMI provides the ability for clearing members to manage give-ups and average-price give-ups. Give-ups are consolidated groups of trades executed by one clearing member (give-up firm) that are “given-up” to another clearing member (take-up firm) for final clearing. Give-up groups consist of trades which are all at the same price while average-price give-up groups consist of a series of trades executed at multiple prices that are then assigned a weighted average price.

1.4.1 Allocation Instruction FixML Specification

Allocation Instruction (<AllocInstrctn>) messages are submitted by clearing members to MCS through TAMI to create and manage allocations.

Give-up firms can use Allocation Instructions to:

- Create an allocation for a give-up group
- Update an unclaimed allocation for a give-up group
- Cancel an unclaimed allocation for a give-up group
- Issue a request to reverse an accepted allocation
- Cancel a reversal request of an accepted allocation
- Accept an allocation reversal request submitted by the take-up firm
- Reject an allocation reversal request submitted by the take-up firm
- Cancel a give-up group that has no claimed allocations
- Complete / reopen an average price group

Take-up firms can use Allocation Instructions to:

- Accept an allocation
- Reject an allocation
- Update an allocation
- Sub-allocate an accepted allocation
- Issue a request to reverse an accepted allocation
- Cancel a reversal request of an accepted allocation
- Accept an allocation reversal request submitted by the give-up firm
- Reject an allocation reversal request submitted by the give-up firm

The following table details the attributes and elements used in the Allocation Instruction messages.

Allocation Instruction					
FIXML element	Field name	Format	Required (Yes/No)	Description	Example
<AllocInstrctn> AllocationInstruction					
ID	AllocID	String	Yes	Unique message sequence number	172819

				generated by the clearing member	
TransTyp	AllocTransTyp	Int	Yes	Allocation Transaction Type 0 = New 1 = Replace 2 = Cancel	0
Typ	AllocType	Int	Yes	Describes purpose of Allocation message 13 = Complete Group 15 = Reopen Group 16 = Cancel Group 17 = Give-up 18 = Take-up 19 = Refuse take-up 20 = Initiate reversal 21 = Accept reversal 22 = Refuse reversal 23 = Sub-allocation give-up	17
GrpId	AllocGroupID	String	No, unless transaction is from give-up firm	MCS assigned Group ID for the give-up group	17289106437
Side	Side	Int	Yes	1 = Buy 2 = Sell	1
Qty	Quantity	Int	Yes	Total quantity being allocated in this request. For Complete, Reopen and Cancel Group instructions, should be the total quantity in the Give-up group.	61
TrdDt	TradeDate	Date	Yes	Trade date	2022-02-27
TxnTm	TransactionTime	UTC Timestamp	Yes	Date/time when this transaction was generated	2022-04-19T11:23:45-05:00

AvgPxInd	AvgPxIndicator	Int	No, unless submitting a request for sub-allocation	0 = no average pricing 1 = Trade is part of the average price group identified by the AvgPxGrpID	0
AvgPxGrpID	AvgPxGroupID	String	No.	Clearing member provided identifier for the average price group	GroupA1
CustCpcty	CustOrderCapacity	Int	Yes	CTI Code 1 = Member trading for their own account 2 = Clearing Firm trading for its proprietary account 3 = Member trading for another member 4 = All other	1
<Hdr /> Standard Header					
<OrdAlloc> OrdAlloc					
CIOrdID	ClientOrderID	String	No	Client Order ID of the trades in the group, if available	146ZBT
</OrdAlloc>					
<Instrmt> Instrument					
Sym	Symbol	String	Yes	Exchange symbol for the product	MWE
ID	SecurityID	String	Yes	Clearing symbol for the product	E
MMY	MaturityMonthYear	String	Yes	Contract Year, Month in YYYYMM format	202202
MatDt	MaturityDate	String	No	Expiration date in YYYYMMDD format	20220215

PutCall	PutOrCall	String	No	Put or Call 0 = Put 1 = Call	0
StrkPx	StrikePrice	Price	No	Strike price for an option, in decimal format.	345.25
Exch	SecurityExchange	String	No	Trade source (MIC)	XMGE
</Instrmt>					
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Clearing Organization	MGEX
R	PartyRole	Int	Yes	Party Role 21 = Clearing Organization	21
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Give-up clearing member	100
R	PartyRole	Int	Yes	Party Role 1 = Executing Firm	1
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	No	Give-up executing trader	A123
R	PartyRole	Int	No	Party Role 12 = Executing Trader	12
</Pty>					

<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Customer account ID at the give-up firm	00120007
R	PartyRole	Int	Yes	Party Role 24 = Customer account	24
<Sub> PartySubGrp					
ID	PartySubID	Int	Yes	1 = Segregated Account 2 = Regular / House Account	1
Typ	PartySubIDType	Int	Yes	26 = Position account type	26
</Sub>					
</Pty>					
<Alloc> Allocation, Repeating group, Required except when Completing, Reopening or Cancelling a Give-up Group					
Qty	AllocQty	Int	Yes	Quantity of the allocation	10
IndAllocID	IndividualAllocID	String	No	Firm assigned individual allocation ID	1020948
IndAllocID2	SecondaryIndividualAllocID	String	Yes, unless submitting new allocation	MCS assigned individual allocation ID	5472781
Txt	AllocText	String	No	Optional 40 character text message sent to take-up firm	This is a note.
CustCpcty	AllocCustomerCapacity	Int	No, unless submitting an allocation or sub-allocation	CTI Code for the take-up side of the allocation 1 = Member trading for their own account 2 = Clearing Firm	1

				trading for its proprietary account 3 = Member trading for another member 4 = All other	
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Clearing Organization	MGEX
R	PartyRole	Int	Yes	Party Role 21 = Clearing Organization	21
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Take-up clearing member	100
R	PartyRole	Int	Yes	Party Role 1 = Executing Firm	1
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Customer account ID at the take-up firm	00120007
R	PartyRole	Int	Yes	Party Role 24 = Customer account	24
<Sub> PartyDetailSubGrp					
ID	PartyDetailSubID	Int	Yes	1 = Segregated Account 2 = Regular / House Account	1
Typ	PartyDetailSubIDType	Int	Yes	26 = Position account type	26

</Sub>
</Pty>
</Alloc>
</AllocInstrctn>

1.4.2 Allocation Instruction Alert FixML Specification

Allocation Instruction Alert (<AllocInstrAlert>) messages are generated by MCS and sent outbound to clearing members in response to a modification of a trade’s give-up status.

Allocation Instruction Alerts will be generated in response to:

- Marking a trade for give-up or average price give-up
- Unmarking a trade for give-up or average price give-up
- Complete / reopen an average price group
- Give-up groups created from sub-allocations
- Cancelling a give-up group
- Cancelling a sub-allocation give-up group

Allocation Instruction Alerts will be generated for these events whether invoked through the MCS Portal or in response to transactions submitted by Clearing Members to MCS via the TAMI MQ gateway.

The following table details the attributes and elements used in the Allocation Instruction Alert messages.

Allocation Instruction Alert					
FIXML element	Field name	Format	Required (Yes/No)	Description	Example
<AllocInstrAlert> AllocationInstructionAlert					
ID	AllocID	String	Yes	Unique message sequence number	172819
BizDt	ClearingBusinessDate	Date	Yes	Clearing business date	2022-02-27
TransTyp	AllocTransTyp	Int	Yes	Allocation Transaction Type	0

				0 = New 1 = Replace 2 = Cancel	
Typ	AllocType	Int	Yes	Describes type of Allocation message 12 = Incomplete Group 13 = Complete Group 16 = Cancel Group	13
RefID	RefAllocID	String	No	When responding to an Allocation Instruction references the ID of the Allocation Instruction	2775489
GrpId	AllocGroupID	String	Yes	MCS assigned Group ID for the give-up group	17289106437
Side	Side	Int	Yes	1 = Buy 2 = Sell	1
Qty	Quantity	Int	Yes	Total quantity being added or removed to the group, if applicable. Will be positive if trades are being added, negative if trades are being removed and 0 if no change in quantity.	5
GrpQty	AllocGroupQuantity	Int	Yes	Total quantity in the group	61
TrdDt	TradeDate	Date	Yes	Trade date assigned by trading platform	2022-02-27
TxnTm	TransactionTime	UTC Timestamp	Yes	Date/time when this transaction was generated	2022-04-19T11:23:45-05:00
Stat	AllocStatus	Int	Yes	Status of allocation. Note that allocation requests that are rejected by MCS will be reported via AllocationInstructionAck messages. 6 = Allocation pending	6
AvgPxInd	AvgPxIndicator	Int	No	0 = no average pricing 1 = Trade is part of the average price group	0

				identified by the AvgPxGrpID	
AvgPxGrpID	AvgPxGroupID	String	No, unless AvgPxInd = 1.	Clearing member provided identifier for the average price group	GroupA1
AvgPx	AvgPx	Price	Yes	True average price of all trades in the allocation group	12.4078129172
TrdTyp	TrdType	Int	Yes	Trade Type 0 = Regular Trade 1 = Block Trade 2 = Exchange for Physical 3 = Transfer 11 = Exchange for Risk 15 = Trade at Settlement 29 = Cash settlement 31 = Delivery 45 = Option exercise	0
PxTyp	PriceType	Int	Yes	2 = Per Unit	2
CustCpcty	CustOrderCapacity	Int	Yes	CTI Code 1 = Member trading for their own account 2 = Clearing Firm trading for its proprietary account 3 = Member trading for another member 4 = All other	1
<Hdr /> Standard Header					
<OrdAlloc> OrdAlloc					
CIOrdID	ClientOrderID	String	No	Client Order ID of the trades in the group, if	146ZBT

				shared amongst all trades	
</OrdAlloc>					
<AllExc> ExecAllocGrp					
LastQty	Qty	Int	No	Quantity of the trade or take-up allocation being added to or removed from the group	22
TrdID	TradeID	String	No	Trade ID, assigned by MCS, being added to or removed from the group	12311000001
LastPx	TradePrice	Price	No	Price of the trade or take-up allocation being added to or removed from the group	254.25
IndAllocID2	SecondaryIndividualAllocID	String	No	MCS assigned individual allocation ID of allocation being sub-allocated	5472781
</AllExc>					
<Instrmt> Instrument					
Sym	Symbol	String	Yes	Exchange symbol for the product	MWE
ID	SecurityID	String	Yes	Clearing symbol for the product	W
MMY	MaturityMonthYear	String	Yes	Contract Year, Month in YYYYMM format	202202
MatDt	MaturityDate	String	No	Expiration date in YYYYMMDD format	20220215
PutCall	PutOrCall	String	No	Put or Call 0 = Put 1 = Call	0

StrkPx	StrikePrice	Price	No	Strike price for an option, in decimal format.	345.25
Exch	SecurityExchange	String	No	Trade source (MIC)	XMGE
</Instrmt>					
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Clearing Organization	MGEX
R	PartyRole	Int	Yes	Party Role 21 = Clearing Organization	21
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Give-up clearing member	100
R	PartyRole	Int	Yes	Party Role 1 = Executing Firm	1
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	No	Give-up clearing member	100
R	PartyRole	Int	No	Party Role 4 = Clearing Firm	4
</Pty>					
<Pty> Party, Repeating group					

ID	PartyID	String	No	Give-up executing trader	A123
R	PartyRole	Int	No	Party Role 12 = Executing Trader	12
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Customer account ID at the give-up firm	00120007
R	PartyRole	Int	Yes	Party Role 24 = Customer account	24
<Sub> PartyDetailSubGrp					
ID	PartyDetailSubID	Int	Yes	1 = Segregated Account 2 = Regular / House Account	1
Typ	PartyDetailSubIDType	Int	Yes	26 = Position account type	26
</Sub>					
</Pty>					
</AllocInstrAlert>					

1.4.3 Allocation Report FixML Specification

Allocation Report (<AllocRpt>) messages are generated by MCS and sent outbound to clearing members in response to allocation events.

Allocation Reports will be generated in response to:

- Creation of an allocation
- Update of an allocation
- Acceptance of an allocation
- Cancelation of an unclaimed allocation

- Rejection of an allocation
- Cancellation of a give-up group if contains pending allocations
- Request to reverse an accepted allocation
- Cancellation of a reversal request
- Acceptance of a reversal request
- Rejection of a reversal request
- Sub-allocations

Allocation Reports will be generated for these events whether invoked through the MCS Portal or in response to transactions submitted by Clearing Members to MCS via the TAMI MQ gateway.

The following table details the attributes and elements used in the Allocation Report messages.

Allocation Report					
FIXML element	Field name	Format	Required (Yes/No)	Description	Example
<AllocRpt> AllocationReport					
RptID	AllocReportID	String	Yes	Unique message sequence number generated by MCS for this Allocation Report	93482883
ID	AllocID	String	Yes	Sequence number for the allocation, uses the same value submitted on the Allocation Instruction by the clearing member. For Allocations that are submitted in bulk via an Allocation Instruction, a separate Allocation Report message will be generated for each allocation, repeating the AllocID submitted on the Allocation Instruction.	172819
BizDt	ClearingBusinessDate	Date	Yes	Clearing business date	2022-02-27

TransTyp	AllocTransTyp	Int	Yes	Allocation Transaction Type 0 = New 1 = Replace 2 = Cancel	0
RptTyp	AllocReportType	Int	Yes	Describes type of Allocation Report message 15 = Give-up 16 = Take-up 17 = Reversal 18 = Alleged Reversal	15
GrpId	AllocGroupID	String	No, only provided to give-up clearing member	MCS assigned Group ID for the give-up group	17289106437
Stat	AllocStatus	Int	Yes	Status of allocation. Note that allocation requests that are rejected by MCS will be reported via AllocationInstructionAck messages. 6 = Allocation pending 7 = Reversed 9 = Claimed 10 = Refused 12 = Cancelled 14 = Reversal pending	6
RvrsIStat	AllocReversalStatus	Int	No	Status of reversal 0 = Completed 1 = Refused 2 = Cancelled	0
Side	Side	Int	Yes	1 = Buy 2 = Sell	1
Qty	Quantity	Int	Yes	Total quantity being allocated	5
TrdDt	TradeDate	Date	Yes	Trade date assigned by trading platform	2022-02-27
TxnTm	TransactionTime	UTC Timestamp	Yes	Date/time when this transaction was generated	2022-04-19T11:23:45-05:00

AvgPxInd	AvgPxIndicator	Int	No, unless submitting a request for sub-allocation	0 = no average pricing 1 = Trade is part of the average price group identified by the AvgPxGrpID	0
AvgPxGrpID	AvgPxGroupID	String	No, unless AvgPxInd = 1. Only provided to give-up clearing member.	Clearing member provided identifier for the average price group	GroupA1
AvgPx	AveragePrice	Price	Yes	True average price of all trades in the allocation group	12.4078129172
TrdTyp	TrdType	Int	Yes	Trade Type 0 = Regular Trade 1 = Block Trade 2 = Exchange for Physical 3 = Transfer 11 = Exchange for Risk 15 = Trade at Settlement 29 = Cash settlement 31 = Delivery 45 = Option exercise	0
PxTyp	PriceType	Int	Yes	2 = Per Unit	2
CustCpcty	CustOrderCapacity	Int	Yes	CTI Code 1 = Member trading for their own account 2 = Clearing Firm trading for its proprietary account	1

				3 = Member trading for another member 4 = All other	
<Hdr /> Standard Header					
<OrdAlloc> OrdAlloc					
CIOrdID	ClientOrderID	String	No	Client Order ID of the trades in the group, if shared amongst all trades	146ZBT
</OrdAlloc>					
<Instrmt> Instrument					
Sym	Symbol	String	Yes	Exchange symbol for the product	MWE
ID	SecurityID	String	Yes	Clearing symbol for the product	W
MMY	MaturityMonthYear	String	Yes	Contract Year, Month in YYYYMM format	202202
MatDt	MaturityDate	String	No	Expiration date in YYYYMMDD format	20220215
PutCall	PutOrCall	String	No	Put or Call 0 = Put 1 = Call	0
StrkPx	StrikePrice	Price	No	Strike price for an option, in decimal format.	345.25
Exch	SecurityExchange	String	No	Trade source (MIC)	XMGE
</Instrmt>					
<Pty> Party, Repeating group					

ID	PartyID	String	Yes	Clearing Organization	MGEX
R	PartyRole	Int	Yes	Party Role 21 = Clearing Organization	21
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Give-up clearing member	100
R	PartyRole	Int	Yes	Party Role 1 = Executing Firm	1
</Pty>					
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	No	Give-up clearing member	100
R	PartyRole	Int	No	Party Role 4 = Clearing Firm	4
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	No	Give-up executing trader. Not included in the Allocation Report to the take-up firm.	A123
R	PartyRole	Int	No	Party Role 12 = Executing Trader	12
</Pty>					

<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Customer account ID at the give-up firm	00120007
R	PartyRole	Int	Yes	Party Role 24 = Customer account	24
<Sub> PartyDetailSubGrp					
ID	PartyDetailSubID	Int	Yes	1 = Segregated Account 2 = Regular / House Account	1
Typ	PartyDetailSubIDType	Int	Yes	26 = Position account type	26
</Sub>					
</Pty>					
<Pty> Party					
ID	PartyID	String	No	Original Give-up Clearing Firm. Provided only when suballocating to an account within own firm	100
R	PartyRole	Int	No	Party Role 97 = Give-up clearing firm	97
</Pty>					
<Alloc> Allocation					
Each Allocation Report message will contain a single Allocation. For Allocations that are submitted in bulk via an Allocation Instruction, a separate Allocation Report message will be generated for each allocation, repeating the AllocID submitted on the Allocation Instruction.					
Qty	AllocQty	Int	Yes	Quantity of the allocation	10

IndAllocID	IndividualAllocID	String	No, only provided to give-up clearing member	Firm assigned individual allocation ID	1020948
IndAllocID2	SecondaryIndividualAllocID	String	Yes	MCS assigned individual allocation ID	5472781
Txt	AllocText	String	No	Optional 40 character text message sent to take-up firm	This is a note.
CustCpcty	AllocCustomerCapacity	Int	No, unless for an allocation or sub-allocation	CTI Code for the take-up side of the allocation 1 = Member trading for their own account 2 = Clearing Firm trading for its proprietary account 3 = Member trading for another member 4 = All other	1
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Clearing Organization	MGEX
R	PartyRole	Int	Yes	Party Role 21 = Clearing Organization	21
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Take-up firm	100
R	PartyRole	Int	Yes	Party Role 1 = Executing Firm	1
</Pty>					

<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Take-up clearing member	100
R	PartyRole	Int	Yes	Party Role 4 = Clearing Firm	4
</Pty>					
<Pty> Party, Repeating group					
ID	PartyID	String	Yes	Customer account ID at the take-up firm	00120007
R	PartyRole	Int	Yes	Party Role 24 = Customer account	24
<Sub> PartyDetailSubGrp					
ID	PartyDetailSubID	Int	Yes	1 = Segregated Account 2 = Regular / House Account	1
Typ	PartyDetailSubIDType	Int	Yes	26 = Position account type	26
</Sub>					
</Pty>					
</Alloc>					
</AllocRpt>					

1.4.4 Allocation Instruction Ack FixML Specification

Allocation Instruction (<AllocInstrctnAck>) messages are generated by MCS and sent outbound to clearing members in response to Allocation Instructions that are rejected for some business reason by MCS.

Allocation Instruction Acks can be generated in response to any Allocation Instruction message submitted by a clearing member.

Allocation Instruction Ack reject messages will ONLY be generated in response to transactions submitted by Clearing Members to MCS via the TAMI MQ gateway. MCS Portal rejections will be presented in the UI and not result in an Allocation Instruction Ack message.

The following table details the attributes and elements used in the Allocation Instruction Ack messages.

Allocation Instruction Ack					
FIXML element	Field name	Format	Required (Yes/No)	Description	Example
<AllocInstrctnAck> AllocationInstructionAck					
ID	AllocID	String	Yes	Unique message sequence number generated by the clearing member	172819
ReqID	AllocRequestID	String	Yes	Echoes back the ID submitted by the clearing member on the Allocation Instruction that is being rejected	87398747
RejTxt	RejectText	String	Yes	Message describing reason for reject	Allocation is already cancelled.
<Hdr /> Standard Header					
<AllocAck> AllocationAcknowledgement, Repeating group					
IndAllocID	IndividualAllocID	String	No	Firm assigned individual allocation ID, if provided on submitted Allocation Instruction.	1020948
IndAllocRejCode	IndividualAllocRejCode	Int	Yes	Reason for rejecting allocation	8

			0 = Unknown or missing account (s) 3 = Unknown executing broker mnemonic 8 = Incorrect or missing allocated quantity 14 = Duplicate or missing IndividualAllocID 15 = Group not recognized 16 = Group already fully allocated 17 = Incorrect or missing instrument 23 = Unknown or missing party 24 = Incorrect or missing side 26 = Incorrect or missing trade date 99 = Other	
</AllocAck>				
</AllocInstrctnAck>				

1.5 Trade Reporting Scenarios and Message Examples

1.5.1 Futures Trade Report

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T11:23:45-05:00"
TrdID="12311000001" TransTyp="0" RptTyp="2" TrdTyp="0" MtchID="32311000231"
BizDt="2022-04-19" LastQty="100" LastPx="256.45" PxTyp="2">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T11:23:45-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
  Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="EXCHANGE" InptSrc="EL" Ccy="USD" PosEfct="0"
  ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="CUSTACT1">
      <Sub Typ="26" ID="1" />
    </Pty>
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
  </RptSide>
</TrdCaptRpt>
```

1.5.2 Futures TAS Trade Report

Initial Pricing TAS Trade Report

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T11:23:45-05:00"
TrdID="12311000001" TransTyp="0" RptTyp="2" TrdTyp="15" MtchID="32311000231"
BizDt="2022-04-19" LastQty="100" LastPx="256.45" DiffPx="-0.15" PxTyp="2"
PxSubTyp="0">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T11:23:45-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
  Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="EXCHANGE" InptSrc="EL" Ccy="USD" PosEfct="0"
  ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
```

```
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
<TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
</RptSide>
</TrdCaptRpt>
```

Final Pricing TAS Trade Report

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T11:23:45-05:00"
TrdID="12311000001" TransTyp="0" RptTyp="2" TrdTyp="15" MtchID="32311000231"
BizDt="2022-04-19" LastQty="100" LastPx="245.10" DiffPx="-0.15" PxTyp="2"
PxSubTyp="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T11:23:45-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
  Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="EXCHANGE" InptSrc="EL" Ccy="USD" PosEfct="0"
  ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="CUSTACT1">
      <Sub Typ="26" ID="1" />
    </Pty>
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
  </RptSide>
</TrdCaptRpt>
```

1.5.3 Options Trade Report

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T11:23:45-05:00"
TrdID="12311000001" TransTyp="0" RptTyp="2" TrdTyp="0" MtchID="32311000231"
BizDt="2022-04-19" LastQty="10" LastPx="44.25" PxTyp="2">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T11:23:45-05:00" />
  <Instrmt Sym="MWE" ID="WC" Src="H" CFI="OCAFXS" MMY="202206"
  MatDt="20220615" PutCall="1" StrkPx="245.00" StrkCcy="USD" StrkMult="1"
  Mult="1" Exch="XMGE" />
  <Amt Typ="PREM" Amt="2450.00" />
  <RptSide Side="1" InptDev="EXCHANGE" InptSrc="EL" Ccy="USD" PosEfct="0"
  ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
```

```
<Pty R="21" ID="MGEX" />
<Pty R="1" ID="123" />
<Pty R="4" ID="123" />
<Pty R="12" ID="A123" />
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
<TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
</RptSide>
</TrdCaptRpt>
```

1.5.4 Cabinet Trade Report

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T11:23:45-05:00"
TrdID="12311000001" TransTyp="0" RptTyp="2" TrdTyp="20" MtchID="32311000231"
BizDt="2022-04-19" LastQty="100" LastPx="1.00" PxTyp="10">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T11:23:45-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
  Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="EXCHANGE" InptSrc="EL" Ccy="USD" PosEfct="0"
  ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="CUSTACT1">
      <Sub Typ="26" ID="1" />
    </Pty>
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
  </RptSide>
</TrdCaptRpt>
```

1.5.5 Trade Cancel

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T11:23:45-05:00"
TrdID="12311000001" TransTyp="1" RptTyp="2" TrdTyp="0" MtchID="32311000231"
BizDt="2022-04-19" LastQty="100" LastPx="245.12" PxTyp="10">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T11:23:45-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
  Mult="5000" Exch="XMGE" />
```

```
<RptSide Side="1" InptDev="PORTAL" InptSrc="EL" Ccy="USD" PosEfct="0"
  ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="12" ID="A123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
</RptSide>
</TrdCaptRpt>
```

1.5.6 Trade Update

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T11:23:45-05:00"
  TrdID="12311000001" TransTyp="2" RptTyp="2" TrdTyp="0" MtchID="32311000231"
  BizDt="2022-04-19" LastQty="100" LastPx="245.12" PxTyp="10">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T11:23:45-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
    Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="PORTAL" InptSrc="EL" Ccy="USD" PosEfct="0"
    ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="CUSTACT3">
      <Sub Typ="26" ID="1" />
    </Pty>
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
  </RptSide>
</TrdCaptRpt>
```

1.6 Trade Modification Scenarios and Message Examples

1.6.1 Trade Modification - Accepted

Scenario Overview

1. MCS delivers original Trade Capture Report to clearing member with TransTyp of New
2. Clearing member submits Trade Capture Report to MCS with TransTyp of Replace

3. MCS delivers Trade Capture Report to clearing member with TransTyp of Replace and TrdRptStat of Accepted

Original Trade Report from MCS

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T11:23:45-05:00"
TrdID="12311000001" TransTyp="0" RptTyp="2" TrdTyp="0" MtchID="32311000231"
BizDt="2022-04-19" LastQty="100" LastPx="256.45" PxTyp="2">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T11:23:45-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
  Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="EXCHANGE" InptSrc="EL" Ccy="USD" PosEfct="0"
  ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="CUSTACT1">
      <Sub Typ="26" ID="1" />
    </Pty>
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
  </RptSide>
</TrdCaptRpt>
```

Trade Modification Request from Clearing Member

The following message is a request to modify the clearing member account type (regular / segregated), customer account ID and CIT.

```
<TrdCaptRpt RptID="871654" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:30-05:00"
TrdID="12311000001" TransTyp="2" RptTyp="0" LastQty="100" LastPx="256.45">
  <Hdr SID="ABCD" TID="MGEX" Snt="2022-04-19T13:17:30-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" Exch="XMGE" />
  <RptSide Side="1" CustCpcty="2">
    <Pty R="1" ID="123" />
    <Pty R="24" ID="FIRMACT1">
      <Sub Typ="26" ID="2" />
    </Pty>
  </RptSide>
</TrdCaptRpt>
```

Updated Trade Report from MCS

```
<TrdCaptRpt RptID="1002" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
TrdID="12311000001" TransTyp="2" RptTyp="2" TrdRptStat="0" TrdTyp="0"
MtchID="32311000231" BizDt="2022-04-19" LastQty="100" LastPx="256.45" PxTyp="2">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
  Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="API" InptSrc="EL" Ccy="USD" PosEfct="0"
  ClOrdID="146ZBT" CustCpcty="2" AllocInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="FIRMACT1">
      <Sub Typ="26" ID="2" />
    </Pty>
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
  </RptSide>
</TrdCaptRpt>
```

1.6.2 Trade Modification - Rejected

Scenario Overview

Prerequisites: MCS delivers original Trade Capture Report to clearing member

1. Clearing member submits Trade Capture Report to MCS with TransTyp of Replace
2. MCS delivers Trade Capture Report to clearing member with TransTyp of Replace and TrdRptStat of Rejected and a RejTxt containing the reason for rejection

Trade Modification Request from Clearing Member

The following message is a request to modify the customer account ID.

```
<TrdCaptRpt RptID="871654" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:30-05:00"
TrdID="12311000001" TransTyp="2" RptTyp="0" LastQty="100" LastPx="256.45">
  <Hdr SID="ABCD" TID="MGEX" Snt="2022-04-19T13:17:30-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" Exch="XMGE" />
  <RptSide Side="1" CustCpcty="2">
    <Pty R="1" ID="123" />
    <Pty R="24" ID="FIRMACT1">
      <Sub Typ="26" ID="2" />
    </Pty>
  </RptSide>
</TrdCaptRpt>
```

Rejected Trade Report from MCS

```
<TrdCaptRpt RptID="1002" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
TrdID="12311000001" TransTyp="2" RptTyp="2" TrdRptStat="1" RejTxt="Trade has been
marked for give-up, further modifications are not allowed." TrdTyp="0"
MtchID="32311000231" BizDt="2022-04-19" LastQty="100" LastPx="256.45" PxTyp="2">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
  Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="API" InptSrc="EL" Ccy="USD" PosEfct="0"
  ClOrdID="146ZBT" CustCpcty="1" AllocInd="1" GrpID="10079" AvgPxInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="CUSTACT1">
      <Sub Typ="26" ID="1" />
    </Pty>
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
  </RptSide>
</TrdCaptRpt>
```

1.6.3 Trade Split

Scenario Overview

1. MCS delivers original Trade Capture Report to clearing member with TransTyp of New
2. Clearing member submits Trade Capture Report to MCS with TransTyp of Replace and AllocInd 2 (Use Allocation provided with the trade)
3. MCS delivers Trade Capture Report to clearing member with TransTyp of Replace and TrdRptStat of Accepted for the first allocation and an additional Trade Capture Report with TransTyp of New and TrdRptStat of Accepted for each subsequent allocation

Original Trade Report from MCS

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T11:23:45-05:00"
TrdID="12311000001" TransTyp="0" RptTyp="2" TrdTyp="0" MtchID="32311000231"
BizDt="2022-04-19" LastQty="100" LastPx="256.45" PxTyp="2">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T11:23:45-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
  Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="EXCHANGE" InptSrc="EL" Ccy="USD" PosEfct="0"
  ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
```



```
<Pty R="21" ID="MGEX" />
<Pty R="1" ID="123" />
<Pty R="4" ID="123" />
<Pty R="12" ID="A123" />
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
<TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
</RptSide>
</TrdCaptRpt>
```

Trade Split Request from Clearing Member

The following message is a request to split the trade across three accounts within the same clearing firm. Note that trade splitting across multiple clearing firms can only be accomplished by the Give-up/Take-up Allocation API.

```
<TrdCaptRpt RptID="871654" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:30-05:00"
TrdID="12311000001" TransTyp="2" RptTyp="0" LastQty="100" LastPx="256.45">
  <Hdr SID="ABCD" TID="MGEX" Snt="2022-04-19T13:17:30-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" Exch="XMGE" />
  <RptSide Side="1" AllocInd="2">
    <Pty R="1" ID="123" />
    <Alloc AllocQty="50" CustCpcty="1">
      <Pty R="24" ID="CUSTACT1">
        <Sub Typ="26" ID="1" />
      </Pty>
    </Alloc>
    <Alloc AllocQty="25" CustCpcty="2">
      <Pty R="24" ID="FIRMACT1">
        <Sub Typ="26" ID="2" />
      </Pty>
    </Alloc>
    <Alloc AllocQty="25" CustCpcty="1">
      <Pty R="24" ID="CUSTACT2">
        <Sub Typ="26" ID="1" />
      </Pty>
    </Alloc>
  </RptSide>
</TrdCaptRpt>
```

Updated Trade Report from MCS for First Allocation

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
TrdID="12311000001" TransTyp="2" RptTyp="2" TrdRptStat="0" TrdTyp="0"
MtchID="32311000231" BizDt="2022-04-19" LastQty="50" LastPx="256.45" PxTyp="2">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
  Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="API" InptSrc="EL" Ccy="USD" PosEfct="O"
  ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="CUSTACT1">
      <Sub Typ="26" ID="1" />
    </Pty>
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
  </RptSide>
</TrdCaptRpt>
```

New Trade Report from MCS for Second Allocation

```
<TrdCaptRpt RptID="1002" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
TrdID="12311000002" TransTyp="0" RptTyp="2" TrdRptStat="0" TrdTyp="0"
MtchID="32311000231" BizDt="2022-04-19" LastQty="25" LastPx="256.45" PxTyp="2">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
  Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="API" InptSrc="EL" Ccy="USD" PosEfct="O"
  ClOrdID="146ZBT" CustCpcty="2" AllocInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="FIRMACT1">
      <Sub Typ="26" ID="2" />
    </Pty>
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
  </RptSide>
</TrdCaptRpt>
```

New Trade Report from MCS for Third Allocation

```
<TrdCaptRpt RptID="1003" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
TrdID="12311000003" TransTyp="0" RptTyp="2" TrdRptStat="0" TrdTyp="0"
MtchID="32311000231" BizDt="2022-04-19" LastQty="25" LastPx="256.45" PxTyp="2">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
  Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="API" InptSrc="EL" Ccy="USD" PosEfct="O"
  ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="CUSTACT2">
      <Sub Typ="26" ID="1" />
    </Pty>
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
  </RptSide>
</TrdCaptRpt>
```

1.6.4 Mark Trade for Give-up (non-average price)

Scenario Overview

1. MCS delivers original Trade Capture Report to clearing member with TransTyp of New
2. Give-up clearing member submits Trade Capture Report to MCS with TransTyp of Replace, AllocInd 1 (Allocation required) and AvgPxInd 0 (no average pricing)
3. MCS creates a give-up group and delivers Trade Capture Report to give-up clearing member with TransTyp of Replace and TrdRptStat of Accepted and provides the MCS generated GrpID
4. MCS delivers Allocation Instruction Alert to give-up clearing member with TransTyp of New (if first trade added to group) or TransTyp of Replace (if trades already exist in group), Typ of Complete Group and Stat of Allocation Pending

Original Trade Report from MCS

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T11:23:45-05:00"
TrdID="12311000001" TransTyp="0" RptTyp="2" TrdTyp="0" MtchID="32311000231"
BizDt="2022-04-19" LastQty="100" LastPx="256.45" PxTyp="2">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T11:23:45-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" Mult="5000"
  Exch="XMGE" />
  <RptSide Side="1" InptDev="EXCHANGE" InptSrc="EL" Ccy="USD" PosEfct="O"
  ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
```

```
<Pty R="21" ID="MGEX" />
<Pty R="1" ID="123" />
<Pty R="4" ID="123" />
<Pty R="12" ID="A123" />
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
<TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
</RptSide>
</TrdCaptRpt>
```

Request from Clearing Member to Mark Trade for Give-up (Non-Average-Pricing)

Note that in the following example, AllocGrpInst of 0 instructs MCS to add this trade to the default give-up group and AvgPxInd of 0 designates no average pricing.

```
<TrdCaptRpt RptID="871654" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:30-05:00"
  TrdID="12311000001" TransTyp="2" RptTyp="0" LastQty="100" LastPx="256.45">
  <Hdr SID="ABCD" TID="MGEX" Snt="2022-04-19T13:17:30-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
    Exch="XMGE" />
  <RptSide Side="1" AllocInd="1" AllocGrpInst=="0" AvgPxInd="0">
    <Pty R="1" ID="123" />
  </RptSide>
</TrdCaptRpt>
```

Updated Trade Report from MCS with Group ID

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
  TrdID="12311000001" TransTyp="2" RptTyp="2" TrdRptStat="0" TrdTyp="0"
  MtchID="32311000231" BizDt="2022-04-19" LastQty="100" LastPx="256.45" PxTyp="2">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
    Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="API" InptSrc="EL" Ccy="USD" PosEfct="0"
    ClOrdID="146ZBT" CustCpcty="1" AllocInd="1" GrpID="10019" AllocGrpInst=="0"
    AvgPxInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="CUSTACT1">
```

```
        <Sub Typ="26" ID="1" />
    </Pty>
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
</RptSide>
</TrdCaptRpt>
```

Allocation Instruction Alert from MCS

```
<AllocInstrAlert ID="172819" BizDt="2022-04-19" TransTyp="0" Typ="13"
GrpID="10019" Side="1" Qty="100" GrpQty="100" TrdDt="2022-04-19" TxnTm="2022-04-
19T13:17:31-05:00" Stat="6" AvgPxInd="0" AvgPx="256.45" RndPx="256.45" TrdTyp="0"
PxTyp="2" CustOrderCapacity="1">
    <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
    <OrdAlloc ClOrdID="146ZBT" />
    <AllExc LastQty="100" LastPx="256.45" TrdID="12311000001" />
    <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
    Exch="XMGE" />
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="CUSTACT1">
        <Sub Typ="26" ID="1" />
    </Pty>
</AllocInstrAlert>
```

1.6.5 Unmark Trade for Give-up

Scenario Overview

1. Give-up clearing member submits Trade Capture Report to MCS with TransTyp of Replace and AllocInd 0 (Allocation not required)
2. MCS delivers Trade Capture Report to give-up clearing member with TransTyp of Replace, TrdRptStat of Accepted, AllocInd of 0 (Allocation not required) and GrpId no longer present
3. MCS delivers Allocation Instruction Alert to give-up clearing member with TransTyp of Replace (if there are other trades in this group) or Cancel (if this was the only trade in the group), Typ of Complete Group (if there are other trades in this group) or Cancel Group if last trade is being removed, Stat of Allocation Pending and GrpQty reduced by the quantity of the trade, potentially reducing it to 0
4. If there were any pending or rejected allocations for the trade, MCS cancels them and delivers Allocation Reports to the Give-up and Take-up firms <not shown for brevity>

Request from Clearing Member to Unmark Trade for Give-up

```
<TrdCaptRpt RptID="871654" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:30-05:00"  
TrdID="12311000001" TransTyp="2" RptTyp="0" LastQty="100" LastPx="256.45">  
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"  
    Exch="XMGE" />  
  <RptSide Side="1" AllocInd="0">  
    <Pty R="1" ID="123" />  
  </RptSide>  
</TrdCaptRpt>
```

Updated Trade Report from MCS indicating no longer Marked for Give-up

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"  
TrdID="12311000001" TransTyp="2" RptTyp="2" TrdRptStat="0" TrdTyp="0"  
MtchID="32311000231" BizDt="2022-04-19" LastQty="100" LastPx="256.45" PxTyp="2">  
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" Mult="5000"  
    Exch="XMGE" />  
  <RptSide Side="1" InptDev="API" InptSrc="EL" Ccy="USD" PosEfct="0"  
    ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">  
    <Pty R="21" ID="MGEX" />  
    <Pty R="1" ID="123" />  
    <Pty R="4" ID="123" />  
    <Pty R="12" ID="A123" />  
    <Pty R="24" ID="CUSTACT1">  
      <Sub Typ="26" ID="1" />  
    </Pty>  
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">  
  </RptSide>  
</TrdCaptRpt>
```

Allocation Instruction Alert from MCS indicating Cancellation of Group (since was last trade in group)

```
<AllocInstrAlert ID="172819" BizDt="2022-04-19" TransTyp="2" Typ="16"  
GrpID="10019" Side="1" Qty="100" GrpQty="0" TrdDt="2022-04-19" TxnTm="2022-04-  
19T13:17:31-05:00" Stat="6" AvgPxInd="0" AvgPx="256.45" RndPx="256.45" TrdTyp="0"  
PxTyp="2" CustOrderCapacity="1">  
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />  
  <OrdAlloc ClOrdID="146ZBT" />  
  <AllExc LastQty="100" LastPx="256.45" TrdID="12311000001" />  
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"  
    Mult="5000" Exch="XMGE" />  
  <Pty R="21" ID="MGEX" />  
  <Pty R="1" ID="123" />
```

```
<Pty R="4" ID="123" />
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
</AllocInstrAlert>
```

1.6.6 Mark Trade for Average Price Give-up

Scenario Overview

1. MCS delivers original Trade Capture Report to clearing member with TransTyp of New
2. Give-up clearing member submits Trade Capture Report to MCS with TransTyp of Replace, AllocInd 1 (Allocation required), AvgPxInd 1 (average pricing required) and a firm provided value for AvgPxGrpID
3. MCS creates an average price give-up group and delivers Trade Capture Report to give-up clearing member with TransTyp of Replace and TrdRptStat of Accepted and provides the MCS generated GrpID
4. MCS delivers Allocation Instruction Alert to give-up clearing member with TransTyp of New, Typ of Incomplete Group and Stat of Allocation Pending
5. If give-up clearing member marks an additional trade for average price give-up with the same value for AvgPxGrpID then MCS will deliver an Allocation Instruction Alert to give-up clearing member with TransTyp of Replace, Typ of Incomplete Group and Stat of Allocation Pending <not shown for brevity>

Original Trade Report from MCS

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T11:23:45-05:00"
TrdID="12311000001" TransTyp="0" RptTyp="2" TrdTyp="0" MtchID="32311000231"
BizDt="2022-04-19" LastQty="100" LastPx="256.45" PxTyp="2">
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
  Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="EXCHANGE" InptSrc="EL" Ccy="USD" PosEfct="O"
  ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="CUSTACT1">
      <Sub Typ="26" ID="1" />
    </Pty>
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
  </RptSide>
</TrdCaptRpt>
```

Request from Clearing Member to Mark Trade for Average Priced Give-up

```
<TrdCaptRpt RptID="871654" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:30-05:00"
  TrdID="12311000001" TransTyp="2" RptTyp="0" LastQty="100" LastPx="256.45">
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
    Exch="XMGE" />
  <RptSide Side="1" AllocInd="1" AvgPxInd="1" AvgPxGrpID="GROUP1A">
    <Pty R="1" ID="123" />
  </RptSide>
</TrdCaptRpt>
```

Updated Trade Report from MCS with Group ID

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
  TrdID="12311000001" TransTyp="2" RptTyp="2" TrdRptStat="0" TrdTyp="0"
  MtchID="32311000231" BizDt="2022-04-19" LastQty="100" LastPx="256.45" PxTyp="2">
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
    Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="API" InptSrc="EL" Ccy="USD" PosEfct="O"
    ClOrdID="146ZBT" CustCpcty="1" AllocInd="1" GrpID="10019" AvgPxInd="1"
    AvgPxGrpID="GROUP1A">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="12" ID="A123" />
    <Pty R="24" ID="CUSTACT1">
      <Sub Typ="26" ID="1" />
    </Pty>
    <TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
  </RptSide>
</TrdCaptRpt>
```

Allocation Instruction Alert from MCS

```
<AllocInstrAlert ID="172819" BizDt="2022-04-19" TransTyp="0" Typ="12"
  GrpID="10019" Side="1" Qty="100" GrpQty="100" TrdDt="2022-04-19" TxnTm="2022-04-
  19T13:17:31-05:00" Stat="6" AvgPxInd="1" AvgPxGrpID="GROUP1A" AvgPx="256.45"
  RndPx="256.45" TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <AllExc LastQty="100" LastPx="256.45" TrdID="12311000001" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
    Exch="XMGE" />
```



```
<Pty R="21" ID="MGEX" />
<Pty R="1" ID="123" />
<Pty R="4" ID="123" />
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
</AllocInstrAlert>
```

1.6.7 Unmark Trade for Average Price Give-up

Scenario Overview

1. Give-up clearing member submits Trade Capture Report to MCS with TransTyp of Replace and AllocInd 0 (Allocation not required)
2. MCS delivers Trade Capture Report to give-up clearing member with TransTyp of Replace, TrdRptStat of Accepted, AllocInd of 0 (Allocation not required) and Grpld no longer present
3. MCS delivers Allocation Instruction Alert to give-up clearing member with TransTyp of Replace (if there are other trades in this group) or Cancel (if this was the only trade in the group), Typ of Incomplete Group, Stat of Allocation Pending and GrpQty reduced by the quantity of the trade, potentially reducing it to 0

Request from Clearing Member to Unmark Trade for Give-up

```
<TrdCaptRpt RptID="871654" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:30-05:00"
  TrdID="12311000001" TransTyp="2" RptTyp="0" LastQty="100" LastPx="256.45">
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
    Exch="XMGE" />
  <RptSide Side="1" AllocInd="0">
    <Pty R="1" ID="123" />
  </RptSide>
</TrdCaptRpt>
```

Updated Trade Report from MCS indicating no longer Marked for Give-up

```
<TrdCaptRpt RptID="1001" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
  TrdID="12311000001" TransTyp="2" RptTyp="2" TrdRptStat="0" TrdTyp="0"
  MtchID="32311000231" BizDt="2022-04-19" LastQty="100" LastPx="256.45" PxTyp="2">
  <Instrmt Sym="MWE" ID="W" Src="H" CFI="FCAPSX" MMY="202206" MatDt="20220615"
    Mult="5000" Exch="XMGE" />
  <RptSide Side="1" InptDev="API" InptSrc="EL" Ccy="USD" PosEfct="0"
    ClOrdID="146ZBT" CustCpcty="1" AllocInd="0">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
  </RptSide>
</TrdCaptRpt>
```

```
<Pty R="4" ID="123" />
<Pty R="12" ID="A123" />
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
<TrdRegTS TS="2022-04-19T11:23:45.157-05:00">
</RptSide>
</TrdCaptRpt>
```

Allocation Instruction Alert from MCS indicating Cancellation of Group

```
<AllocInstrAlert ID="172819" BizDt="2022-04-19" TransTyp="2" Typ="12"
GrpID="10019" Side="1" Qty="100" GrpQty="0" TrdDt="2022-04-19" TxnTm="2022-04-
19T13:17:31-05:00" Stat="6" AvgPxInd="1" AvgPx="256.45" AvgPxGrpID="GROUP1A"
RndPx="256.45" TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <AllExc LastQty="100" LastPx="256.45" TrdID="12311000001" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
</AllocInstrAlert>
```

1.7 Allocation Scenarios and Message Examples

1.7.1 Complete an Average Price Give-up Group

Scenario Overview

Prerequisites: Clearing member marks one or more trades for Average Price Give-up

1. Give-up clearing member submits Allocation Instruction to MCS with TransTyp of Replace and Typ of Complete Group, identifying the group to complete using GrpID.
2. MCS delivers Allocation Instruction Alert to give-up clearing member with TransTyp of Replace, Typ of Complete Group, a Stat of Allocation Pending and the average price to be used for the allocations

Allocation Instruction from Give-up Clearing Member

```
<AllocInstrctn ID="172819" BizDt="2022-04-19" TransTyp="1" Typ="13" GrpID="10019"
Side="1" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
AvgPxInd="1" AvgPxGrpID="GROUP1A" CustOrderCapacity="1">
  <Hdr SID="ABCD" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
</AllocInstrctn>
```

Allocation Instruction Alert from MCS

```
<AllocInstrAlert ID="291094" BizDt="2022-04-19" TransTyp="1" Typ="13"
RefID="172819" GrpID="10019" Side="1" Qty="100" GrpQty="100" TrdDt="2022-04-19"
TxnTm="2022-04-19T13:17:31-05:00" Stat="6" AvgPxInd="1" AvgPxGrpID="GROUP1A"
AvgPx="256.45" TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
</AllocInstrAlert>
```

1.7.2 Reopen an Average Price Group

Scenario Overview

Prerequisites: Clearing member marks one or more trades for Average Price Give-up, completes the group and submits one or more allocations

1. Give-up clearing member submits Allocation Instruction to MCS with TransTyp of Replace and Typ of Reopen Group, identifying the group to reopen using GrpID.
2. MCS delivers Allocation Instruction Alert to give-up clearing member with TransTyp of Replace, Typ of Incomplete Group, a Stat of Allocation Pending
3. For each pending allocation <not shown for brevity>

- a. MCS delivers an Allocation Report to give-up clearing member with TransTyp of Cancel, RptTyp of Give-up and Stat of Cancelled
- b. MCS delivers an Allocation Report to take-up clearing member with TransTyp of Cancel, RptTyp of Take-up and Stat of Cancelled

Allocation Instruction from Give-up Clearing Member

```
<AllocInstrctn ID="8874398" BizDt="2022-04-19" TransTyp="1" Typ="15" GrpID="10019"
Side="1" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
AvgPxInd="1" AvgPxGrpID="GROUP1A" CustOrderCapacity="1">
  <Hdr SID="ABCD" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
</AllocInstrctn>
```

Allocation Instruction Alert from MCS

```
<AllocInstrAlert ID="172819" BizDt="2022-04-19" TransTyp="0" Typ="15"
RefID="8874398" GrpID="10019" Side="1" Qty="100" GrpQty="100" TrdDt="2022-04-19"
TxnTm="2022-04-19T13:17:31-05:00" Stat="6" AvgPxInd="1" AvgPxGrpID="GROUP1A"
AvgPx="256.45" TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
</AllocInstrAlert>
```

1.7.3 Cancel a Give-up Group

Scenario Overview

Prerequisites: Clearing member marks one or more trades for Give-up or Average Price Give-up, completes the group (if applicable) and either the clearing member

- has not yet submitted allocations, or
 - none of the allocations have yet been accepted, or
 - any allocations that were accepted have been reversed and the reversal is accepted.
1. Give-up clearing member submits Allocation Instruction to MCS with TransTyp of Cancel and Typ of Cancel Group, identifying the group to cancel using GrpID.
 2. MCS delivers Allocation Instruction Alert to give-up clearing member with TransTyp of Cancel, Typ of Cancel Group, a Stat of Allocation Pending
 3. For each pending allocation <not shown for brevity>
 - a. MCS delivers an Allocation Report to give-up clearing member with TransTyp of Cancel, RptTyp of Give-up and Stat of Cancelled
 - b. MCS delivers an Allocation Report to take-up clearing member with TransTyp of Cancel, RptTyp of Take-up and Stat of Cancelled

Allocation Instruction from Give-up Clearing Member

```
<AllocInstrctn ID="8874398" BizDt="2022-04-19" TransTyp="2" Typ="16" GrpID="10019"
Side="1" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
AvgPxInd="1" AvgPxGrpID="GROUP1A" CustOrderCapacity="1">
  <Hdr SID="ABCD" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
</AllocInstrctn>
```

Allocation Instruction Alert from MCS

```
<AllocInstrAlert ID="172819" BizDt="2022-04-19" TransTyp="2" Typ="16"
RefID="8874398" GrpID="10019" Side="1" Qty="100" GrpQty="100" TrdDt="2022-04-19"
TxnTm="2022-04-19T13:17:31-05:00" Stat="6" AvgPxInd="1" AvgPxGrpID="GROUP1A"
AvgPx="256.45" TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
```

```
<Pty R="4" ID="123" />
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
</AllocInstrAlert>
```

1.7.4 Submit an Allocation

Scenario Overview

1. Give-up clearing member submits Allocation Instruction to MCS with TransTyp of New and Typ of Give-up
2. MCS delivers an Allocation Report to give-up clearing member with TransTyp of New, RptTyp of Give-up and Stat of Allocation Pending. Side will be opposite of that on the trades in the give-up group.
3. MCS delivers an Allocation Report to take-up clearing member with TransTyp of New, RptTyp of Take-up and Stat of Allocation Pending. Side will be the same as that on the trades in the give-up group.

Allocation Instruction from Give-up Clearing Member

```
<AllocInstrctn ID="8874398" BizDt="2022-04-19" TransTyp="0" Typ="17" GrpID="10019"
Side="2" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
AvgPxInd="1" AvgPxGrpID="GROUP1A" CustOrderCapacity="1">
  <Hdr SID="ABCD" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID="36617" Txt="some notes" CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocInstrctn>
```

Allocation Report to Give-up Clearing Member

```
<AllocRpt RptID="48731948" ID="8874398" BizDt="2022-04-19" TransTyp="0"
RptTyp="15" GrpID="10019" Stat="6" Side="1" Qty="100" TrdDt="2022-04-19">
```

```
TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1" AvgPxGrpID="GROUP1A" AvgPx="256.45"
TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
    Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID="36617" IndAllocID2="7748128" Txt="some notes"
    CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocRpt>
```

Allocation Report to Take-up Clearing Member

```
<AllocRpt RptID="48731949" ID="8874398" BizDt="2022-04-19" TransTyp="0"
RptTyp="16" Stat="6" Side="1" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-
19T13:17:31-05:00" AvgPxInd="1" AvgPx="256.45" TrdTyp="0" PxTyp="2"
CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="HFGX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
    Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID2="7748128" Txt="some notes" CustCpcty="4">
    <Pty R="21" ID="MGEX" />
```

```
<Pty R="1" ID="431" />
<Pty R="4" ID="431" />
<Pty R="24" ID="CUSTACT6">
  <Sub Typ="26" ID="1" />
</Pty>
</Alloc>
</AllocRpt>
```

1.7.5 Submit an Allocation Instruction – Rejected by MCS

Scenario Overview

Prerequisites: Give-up clearing member submits Allocation Instruction to MCS

1. MCS rejects the Allocation request and delivers an Allocation Instruction Ack to give-up clearing member with the reason for the rejection

Allocation Instruction Ack (rejection) to Give-up Clearing Member

```
<AllocInstrctnAck ID="73872781" ReqID="172819" RejTxt="Allocation has been
claimed, can no longer be cancelled.">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <AllocAck IndAllocID="2959828" IndAllocRejCode="8" />
</AllocInstrctnAck>
```

1.7.6 Accept an Allocation

Scenario Overview

Prerequisites: Give-up clearing member marks a trade for allocation and submits an allocation

1. Take-up clearing member submits Allocation Instruction to MCS with TransTyp of New and Typ of Take-up, identifying the allocation to accept using IndAlloc2.
2. MCS delivers an Allocation Report to take-up clearing member with TransTyp of New, RptTyp of Take-up and Stat of Claimed
3. MCS delivers an Allocation Report to give-up clearing member with TransTyp of New, RptTyp of Give-up and Stat of Claimed

Allocation Instruction from Take-up Clearing Member

```
<AllocInstrctn ID="8874399" BizDt="2022-04-19" TransTyp="0" Typ="18" Side="1"
Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
CustOrderCapacity="1">
  <Hdr SID="HFGX" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
```



```
<Pty R="21" ID="MGEX" />
<Pty R="1" ID="123" />
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
<Alloc Qty="100" IndAllocID2="7748128" CustCpcty="4">
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="431" />
  <Pty R="24" ID="CUSTACT6">
    <Sub Typ="26" ID="1" />
  </Pty>
</Alloc>
</AllocInstrctn>
```

Allocation Report to Give-up Clearing Member

```
<AllocRpt RptID="48731948" ID="8874399" BizDt="2022-04-19" TransTyp="0"
RptTyp="15" GrpID="10019" Stat="9" Side="2" Qty="100" TrdDt="2022-04-19"
TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1" AvgPxGrpID="GROUP1A" AvgPx="256.45"
TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID="36617" IndAllocID2="7748128" Txt="some notes"
  CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocRpt>
```

Allocation Report to Take-up Clearing Member

```
<AllocRpt RptID="48731949" ID="8874399" BizDt="2022-04-19" TransTyp="0"
RptTyp="16" Stat="9" Side="1" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-
19T13:17:31-05:00" AvgPxInd="1" AvgPx="256.45" TrdTyp="0" PxTyp="2"
CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="HFGX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID2="7748128" Txt="some notes" CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocRpt>
```

1.7.7 Refuse an Allocation

Scenario Overview

Prerequisites: Give-up clearing member marks a trade for allocation and submits an allocation

1. Take-up clearing member submits Allocation Instruction to MCS with TransTyp of New and Typ of Refuse Take-up, identifying the allocation to refuse using IndAlloc2.
2. MCS delivers an Allocation Report to take-up clearing member with TransTyp of New, RptTyp of Take-up and Stat of Refused
3. MCS delivers an Allocation Report to give-up clearing member with TransTyp of New, RptTyp of Give-up and Stat of Refused

Allocation Instruction from Take-up Clearing Member

```
<AllocInstrctn ID="8874399" BizDt="2022-04-19" TransTyp="0" Typ="19" Side="1"
Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
CustOrderCapacity="1">
```

```
<Hdr SID="HFGX" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
<OrdAlloc ClOrdID="146ZBT" />
<Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
<Pty R="21" ID="MGEX" />
<Pty R="1" ID="123" />
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
<Alloc Qty="100" IndAllocID2="7748128" CustCpcty="4">
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="431" />
  <Pty R="24" ID="CUSTACT6">
    <Sub Typ="26" ID="1" />
  </Pty>
</Alloc>
</AllocInstrctn>
```

Allocation Report to Give-up Clearing Member

```
<AllocRpt RptID="48731948" ID="8874399" BizDt="2022-04-19" TransTyp="0"
RptTyp="15" GrpID="10019" Stat="10" Side="2" Qty="100" TrdDt="2022-04-19"
TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1" AvgPxGrpID="GROUP1A" AvgPx="256.45"
TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
    Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID="36617" IndAllocID2="7748128" Txt="some notes"
    CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocRpt>
```

```
        </Pty>
    </Alloc>
</AllocRpt>
```

Allocation Report to Take-up Clearing Member

```
<AllocRpt RptID="48731949" ID="8874399" BizDt="2022-04-19" TransTyp="0"
RptTyp="16" Stat="10" Side="1" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-
19T13:17:31-05:00" AvgPxInd="1" AvgPx="256.45" TrdTyp="0" PxTyp="2"
CustOrderCapacity="1">
    <Hdr SID="MGEX" TID="HFGX" Snt="2022-04-19T13:17:31-05:00" />
    <OrdAlloc ClOrdID="146ZBT" />
    <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
    Exch="XMGE" />
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="4" ID="123" />
    <Pty R="24" ID="CUSTACT1">
        <Sub Typ="26" ID="1" />
    </Pty>
    <Alloc Qty="100" IndAllocID2="7748128" Txt="some notes" CustCpcty="4">
        <Pty R="21" ID="MGEX" />
        <Pty R="1" ID="431" />
        <Pty R="4" ID="431" />
        <Pty R="24" ID="CUSTACT6">
            <Sub Typ="26" ID="1" />
        </Pty>
    </Alloc>
</AllocRpt>
```

1.7.8 Give-up Firm Update an Allocation Prior to Acceptance

Scenario 1 Overview: Update to New Take-up Firm

Prerequisites: Give-up clearing member marks a trade for allocation and submits an allocation for clearing member A

1. Give-up clearing member submits Allocation Instruction to MCS with TransTyp of Replace and Typ of Give-up, identifying the allocation to update using IndAlloc2. Clearing member B is identified in the Alloc block.
2. MCS delivers an Allocation Report to give-up clearing member with TransTyp of Replace, RptTyp of Give-up and Stat of Allocation Pending
3. MCS delivers an Allocation Report to take-up clearing member A with TransTyp of Cancel, RptTyp of Take-up and Stat of Cancelled

4. MCS delivers an Allocation Report to take-up clearing member B with TransTyp of New, RptTyp of Take-up and Stat of Allocation Pending

Update Allocation Instruction from Give-up Clearing Member

```
<AllocInstrctn ID="8874398" BizDt="2022-04-19" TransTyp="1" Typ="17" GrpID="10019"
Side="2" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
AvgPxInd="1" AvgPxGrpID="GROUP1A" CustOrderCapacity="1">
  <Hdr SID="ABCD" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID="36617" IndAllocID2="7748128" Txt="some notes"
  CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="361" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocInstrctn>
```

Allocation Report to Give-up Clearing Member

```
<AllocRpt RptID="48731948" ID="8874398" BizDt="2022-04-19" TransTyp="0"
RptTyp="15" GrpID="10019" Stat="6" Side="1" Qty="100" TrdDt="2022-04-19"
TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1" AvgPxGrpID="GROUP1A" AvgPx="256.45"
TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
```

```
</Pty>
<Alloc Qty="100" IndAllocID="36617" IndAllocID2="7748128" Txt="some notes"
  CustCpcty="4">
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="361" />
  <Pty R="4" ID="361" />
  <Pty R="24" ID="CUSTACT6">
    <Sub Typ="26" ID="1" />
  </Pty>
</Alloc>
</AllocRpt>
```

Allocation Report to Take-up Clearing Member A

```
<AllocRpt RptID="48731949" ID="8874398" BizDt="2022-04-19" TransTyp="2"
RptTyp="16" Stat="12" Side="1" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-
19T13:17:31-05:00" AvgPxInd="1" AvgPx="256.45" TrdTyp="0" PxTyp="2"
CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="HFGX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID2="7748128" Txt="some notes" CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocRpt>
```

Allocation Report to Take-up Clearing Member B

```
<AllocRpt RptID="48731950" ID="8874398" BizDt="2022-04-19" TransTyp="0"
RptTyp="16" Stat="6" Side="1" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-
19T13:17:31-05:00" AvgPxInd="1" AvgPx="256.45" TrdTyp="0" PxTyp="2"
CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="TFSW" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID2="7748128" Txt="some notes" CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="361" />
    <Pty R="4" ID="361" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocRpt>
```

Scenario 2 Overview: Update with Same Take-up Firm

Prerequisites: Give-up clearing member marks a trade for allocation and submits an allocation

1. Give-up clearing member submits Allocation Instruction to MCS with TransTyp of Replace and Typ of Give-up, identifying the allocation to update using IndAlloc2.
2. MCS delivers an Allocation Report to give-up clearing member with TransTyp of Replace, RptTyp of Give-up and Stat of Allocation Pending
3. MCS delivers an Allocation Report to take-up clearing member with TransTyp of Replace, RptTyp of Take-up and Stat of Allocation Pending

Update Allocation Instruction from Give-up Clearing Member

```
<AllocInstrctn ID="8874398" BizDt="2022-04-19" TransTyp="1" Typ="17" GrpID="10019"
Side="2" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
AvgPxInd="1" AvgPxGrpID="GROUP1A" CustOrderCapacity="1">
  <Hdr SID="ABCD" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
```

```
<Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
<Pty R="21" ID="MGEX" />
<Pty R="1" ID="123" />
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
<Alloc Qty="100" IndAllocID="36617" IndAllocID2="7748128" Txt="some notes"
  CustCpcty="4">
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="431" />
  <Pty R="24" ID="ACCT8">
    <Sub Typ="26" ID="2" />
  </Pty>
</Alloc>
</AllocInstrctn>
```

Allocation Report to Give-up Clearing Member

```
<AllocRpt RptID="48731948" ID="8874398" BizDt="2022-04-19" TransTyp="0"
RptTyp="15" GrpID="10019" Stat="6" Side="1" Qty="100" TrdDt="2022-04-19"
TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1" AvgPxGrpID="GROUP1A" AvgPx="256.45"
TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
    Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID="36617" IndAllocID2="7748128" Txt="some notes"
    CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
    <Pty R="24" ID="ACCT8">
      <Sub Typ="26" ID="2" />
    </Pty>
  </Alloc>
</AllocRpt>
```



```
</Alloc>
</AllocRpt>
```

Allocation Report to Take-up Clearing Member

```
<AllocRpt RptID="48731949" ID="8874398" BizDt="2022-04-19" TransTyp="1"
RptTyp="16" Stat="6" Side="1" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-
19T13:17:31-05:00" AvgPxInd="1" AvgPx="256.45" TrdTyp="0" PxTyp="2"
CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="HFGX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID2="7748128" Txt="some notes" CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
    <Pty R="24" ID="ACCT8">
      <Sub Typ="26" ID="2" />
    </Pty>
  </Alloc>
</AllocRpt>
```

1.7.9 Take-up Firm Update an Allocation Post Acceptance

Scenario Overview

Prerequisites: Give-up clearing member marks a trade for allocation and submits an allocation. Take-up firm accepts the allocation.

1. Take-up clearing member submits Allocation Instruction to MCS with TransTyp of Replace and Typ of Take-up, identifying the allocation to update using IndAlloc2. Only clearing member account type (regular / segregated), customer account ID or customer type indicator (CTI) can be modified.
2. MCS delivers an Allocation Report to take-up clearing member with TransTyp of Replace, RptTyp of Take-up and Stat of Claimed

Update Allocation Instruction from Take-up Clearing Member

```
<AllocInstrctn ID="8874398" BizDt="2022-04-19" TransTyp="1" Typ="18" Side="1"
Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1"
CustOrderCapacity="1">
  <Hdr SID="HFGX" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID2="7748128" CustCpcty="1">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="361" />
    <Pty R="24" ID="CUSTACT2">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocInstrctn>
```

Allocation Report to Take-up Clearing Member

```
<AllocRpt RptID="48731948" ID="8874398" BizDt="2022-04-19" TransTyp="1"
RptTyp="16" Stat="9" Side="1" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-
19T13:17:31-05:00" AvgPxInd="1" AvgPx="256.45" TrdTyp="0" PxTyp="2"
CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="HFGX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID2="7748128" CustCpcty="1">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
  </Alloc>
</AllocRpt>
```

```
        <Pty R="24" ID="CUSTACT22">
            <Sub Typ="26" ID="1" />
        </Pty>
    </Alloc>
</AllocRpt>
```

1.7.10 Cancel an Allocation Prior to Acceptance

Scenario Overview

Prerequisites: Give-up clearing member marks a trade for allocation and submits an allocation

1. Give-up clearing member submits Allocation Instruction to MCS with TransTyp of Cancel and Typ of Give-up, identifying the allocation to refuse using IndAlloc2.
2. MCS delivers an Allocation Report to give-up clearing member with TransTyp of Cancel, RptTyp of Give-up and Stat of Cancelled
3. MCS delivers an Allocation Report to take-up clearing member with TransTyp of Cancel, RptTyp of Take-up and Stat of Cancelled

Cancel Allocation Instruction from Give-up Clearing Member

```
<AllocInstrctn ID="8874398" BizDt="2022-04-19" TransTyp="2" Typ="17" GrpID="10019"
Side="2" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00"
AvgPxInd="1" AvgPxGrpID="GROUP1A" CustOrderCapacity="1">
    <Hdr SID="ABCD" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
    <OrdAlloc ClOrdID="146ZBT" />
    <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
    Exch="XMGE" />
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="123" />
    <Pty R="24" ID="CUSTACT1">
        <Sub Typ="26" ID="1" />
    </Pty>
    <Alloc Qty="100" IndAllocID="36617" IndAllocID2="7748128" Txt="some notes"
    CustCpcty="4">
        <Pty R="21" ID="MGEX" />
        <Pty R="1" ID="431" />
        <Pty R="24" ID="CUSTACT6">
            <Sub Typ="26" ID="1" />
        </Pty>
    </Alloc>
</AllocInstrctn>
```

Allocation Report to Give-up Clearing Member

```
<AllocRpt RptID="48731948" ID="8874398" BizDt="2022-04-19" TransTyp="2"
RptTyp="15" GrpID="10019" Stat="12" Side="1" Qty="100" TrdDt="2022-04-19"
TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1" AvgPxGrpID="GROUPLA" AvgPx="256.45"
TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID="36617" IndAllocID2="7748128" Txt="some notes"
  CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocRpt>
```

Allocation Report to Take-up Clearing Member

```
<AllocRpt RptID="48731949" ID="8874398" BizDt="2022-04-19" TransTyp="2"
RptTyp="16" Stat="12" Side="1" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-
19T13:17:31-05:00" AvgPxInd="1" AvgPx="256.45" TrdTyp="0" PxTyp="2"
CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="HFGX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
</AllocRpt>
```

```
</Pty>
<Alloc Qty="100" IndAllocID2="7748128" Txt="some notes" CustCpcty="4">
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="431" />
  <Pty R="4" ID="431" />
  <Pty R="24" ID="CUSTACT6">
    <Sub Typ="26" ID="1" />
  </Pty>
</Alloc>
</AllocRpt>
```

1.7.11 Submit a Sub-Allocation for Give-up

Scenario Overview

Prerequisites: Clearing member accepts an allocation

1. Clearing member submits Allocation Instruction to MCS with TransTyp of New and Typ of Sub-allocation give-up. The Allocation Instruction contains only one Alloc block, identifying the allocation to sub-allocate using IndAllocID2. MCS requires that the specific allocation instructions be provided by submission of additional Allocation Instructions messages.
2. MCS creates a new give-up group for the sub-allocation and delivers Allocation Instruction Alert to give-up clearing member with TransTyp of New, Typ of Complete Group and Stat of Allocation Pending. The AllExc element will include the IndAllocID2 of the allocation being sub-allocated.
3. Clearing member submits additional give-up Allocation Instructions for the new sub-allocation give-up group. <not shown for brevity>

Sub-allocation Instruction from Give-up Clearing Member

```
<AllocInstrctn ID="8874398" BizDt="2022-04-19" TransTyp="0" Typ="23" Side="1"
Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="0"
CustOrderCapacity="4">
  <Hdr SID="HFGX" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="431" />
  <Pty R="24" ID="CUSTACT6">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID2="7748128" CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
```

```
        <Pty R="24" ID="CUSTACT6">
            <Sub Typ="26" ID="1" />
        </Pty>
    </Alloc>
</AllocInstrctn>
```

Allocation Instruction Alert from MCS

```
<AllocInstrAlert ID="172819" BizDt="2022-04-19" TransTyp="0" Typ="13"
GrpID="10019" Side="1" Qty="100" GrpQty="100" TrdDt="2022-04-19" TxnTm="2022-04-
19T13:17:31-05:00" Stat="6" AvgPxInd="1" AvgPxGrpID="GROUP1A" AvgPx="256.45"
TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
    <Hdr SID="HFGX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
    <OrdAlloc ClOrdID="146ZBT" />
    <AllExc LastQty="100" IndAllocID2="7748128" />
    <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
    Exch="XMGE" />
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
    <Pty R="24" ID="CUSTACT6">
        <Sub Typ="26" ID="1" />
    </Pty>
</AllocInstrAlert>
```

1.7.12 Submit a Sub-Allocation for Average Price Give-up

Scenario Overview

Prerequisites: Clearing member accepts an allocation

1. Clearing member submits Allocation Instruction to MCS with TransTyp of New and Typ of Sub-allocation give-up, AvgPxInd 1 (average pricing required) and a firm provided value for AvgPxGrpID. The Allocation Instruction contains only one Alloc block, identifying the allocation to sub-allocate using IndAlloc2.
2. MCS creates a new give-up group for the sub-allocation and delivers Allocation Instruction Alert to give-up clearing member with TransTyp of New, Typ of Incomplete Group and Stat of Allocation Pending. The AllExc element will include the IndAlloc2 of the allocation being sub-allocated.
3. Clearing member can now manage the average price group as it would any other average price group. Additional trades and allocations can be added to the average price group by providing the same value for AvgPxGrpID as provided in the initial sub-allocation step. <not shown for brevity>

Sub-allocation Instruction from Give-up Clearing Member

The following sub-allocation leaves 50 contracts with the original firm, split between two customer accounts and gives-up 50 contracts to another clearing member.

```
<AllocInstrctn ID="8874398" BizDt="2022-04-19" TransTyp="0" Typ="23" Side="1"
Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1"
AvgPxGrpID="GROUP1A" CustOrderCapacity="4">
  <Hdr SID="HFGX" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="431" />
  <Pty R="24" ID="CUSTACT6">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID2="7748128" CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocInstrctn>
```

Allocation Instruction Alert from MCS

```
<AllocInstrAlert ID="172819" BizDt="2022-04-19" TransTyp="0" Typ="12"
RefID="8874398" GrpID="10019" Side="1" Qty="100" GrpQty="100" TrdDt="2022-04-19"
TxnTm="2022-04-19T13:17:31-05:00" Stat="6" AvgPxInd="1" AvgPxGrpID="GROUP1A"
AvgPx="256.45" TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="HFGX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <AllExc LastQty="100" LastPx="256.45" TrdID="12311000001" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="431" />
  <Pty R="4" ID="431" />
  <Pty R="24" ID="CUSTACT6">
    <Sub Typ="26" ID="1" />
  </Pty>
</AllocInstrAlert>
```

1.7.13 Submit a Reversal Request

Either the give-up clearing member or the take-up clearing member can initiate a reversal request.

Scenario Overview

Prerequisites: Take-up clearing member accepts an allocation

1. Take-up clearing member submits Allocation Instruction to MCS with TransTyp of New and Typ of Initiate reversal. The Allocation Instruction contains only one Alloc block, identifying the allocation to reverse using IndAlloc2.
2. MCS delivers an Allocation Report to give-up clearing member with TransTyp of New, RptTyp of Alleged Reversal and Stat of Reversal Pending
3. MCS delivers an Allocation Report to take-up clearing member with TransTyp of New, RptTyp of Reversal and Stat of Reversal Pending

Request Reversal Allocation Instruction from Take-up Clearing Member

```
<AllocInstrctn ID="8874398" BizDt="2022-04-19" TransTyp="0" Typ="20" Side="1"
Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1"
CustOrderCapacity="1">
  <Hdr SID="HFGX" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID2="7748128" CustCpcty="1">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="361" />
    <Pty R="4" ID="361" />
    <Pty R="24" ID="CUSTACT22">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocInstrctn>
```

Allocation Report to Give-up Clearing Member

```
<AllocRpt RptID="48731948" ID="8874398" BizDt="2022-04-19" TransTyp="0"
RptTyp="18" GrpID="10019" Stat="14" Side="1" Qty="100" TrdDt="2022-04-19">
```



```
TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1" AvgPxGrpID="GROUP1A" AvgPx="256.45"  
TrdTyp="0" PxTyp="2" CustOrderCapacity="1">  
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />  
  <OrdAlloc ClOrdID="146ZBT" />  
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"  
    Exch="XMGE" />  
  <Pty R="21" ID="MGEX" />  
  <Pty R="1" ID="123" />  
  <Pty R="4" ID="123" />  
  <Pty R="24" ID="CUSTACT1">  
    <Sub Typ="26" ID="1" />  
  </Pty>  
  <Alloc Qty="100" IndAllocID="36617" IndAllocID2="7748128" Txt="some notes"  
    CustCpcty="4">  
    <Pty R="21" ID="MGEX" />  
    <Pty R="1" ID="431" />  
    <Pty R="4" ID="431" />  
    <Pty R="24" ID="CUSTACT6">  
      <Sub Typ="26" ID="1" />  
    </Pty>  
  </Alloc>  
</AllocRpt>
```

Allocation Report to Take-up Clearing Member

```
<AllocRpt RptID="48731949" ID="8874398" BizDt="2022-04-19" TransTyp="0"  
RptTyp="17" Stat="14" Side="1" Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-  
19T13:17:31-05:00" AvgPxInd="1" AvgPx="256.45" TrdTyp="0" PxTyp="2"  
CustOrderCapacity="1">  
  <Hdr SID="MGEX" TID="HFGX" Snt="2022-04-19T13:17:31-05:00" />  
  <OrdAlloc ClOrdID="146ZBT" />  
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"  
    Exch="XMGE" />  
  <Pty R="21" ID="MGEX" />  
  <Pty R="1" ID="123" />  
  <Pty R="4" ID="123" />  
  <Pty R="24" ID="CUSTACT1">  
    <Sub Typ="26" ID="1" />  
  </Pty>  
  <Alloc Qty="100" IndAllocID2="7748128" Txt="some notes" CustCpcty="4">  
    <Pty R="21" ID="MGEX" />
```

```
<Pty R="1" ID="431" />
<Pty R="4" ID="431" />
<Pty R="24" ID="CUSTACT6">
  <Sub Typ="26" ID="1" />
</Pty>
</Alloc>
</AllocRpt>
```

1.7.14 Accept a Reversal Request

Scenario Overview

Prerequisites: Take-up clearing member submits a reversal request for an accepted allocation

1. Give-up clearing member submits Allocation Instruction to MCS with TransTyp of New and Typ of Accept reversal. The Allocation Instruction contains only one Alloc block, identifying the allocation to accept reversal for using IndAlloc2.
2. MCS delivers an Allocation Report to give-up clearing member with TransTyp of New, RptTyp of Alleged Reversal, Stat of Reversed and RvrslStat of Completed
3. MCS delivers an Allocation Report to take-up clearing member with TransTyp of New, RptTyp of Reversal, Stat of Reversed and RvrslStat of Completed

Accept Reversal Allocation Instruction from Give-up Clearing Member

```
<AllocInstrctn ID="8874399" BizDt="2022-04-19" TransTyp="0" Typ="21" Side="1"
Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1"
CustOrderCapacity="1">
  <Hdr SID="ABCD" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID2="7748128" CustCpcty="1">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="361" />
    <Pty R="24" ID="CUSTACT22">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</Alloc>
```

</AllocInstrctn>

Allocation Report to Give-up Clearing Member

```
<AllocRpt RptID="48731948" ID="8874398" BizDt="2022-04-19" TransTyp="0"
RptTyp="18" GrpID="10019" Stat="7" RvrslStat="0" Side="1" Qty="100" TrdDt="2022-
04-19" TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1" AvgPxGrpID="GROUP1A"
AvgPx="256.45" TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID="36617" IndAllocID2="7748128" Txt="some notes"
  CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocRpt>
```

Allocation Report to Take-up Clearing Member

```
<AllocRpt RptID="48731949" ID="8874398" BizDt="2022-04-19" TransTyp="0"
RptTyp="17" Stat="7" RvrslStat="0" Side="1" Qty="100" TrdDt="2022-04-19"
TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1" AvgPx="256.45" TrdTyp="0" PxTyp="2"
CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="HFGX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
```

```
<Pty R="4" ID="123" />
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
<Alloc Qty="100" IndAllocID2="7748128" Txt="some notes" CustCpcty="4">
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="431" />
  <Pty R="4" ID="431" />
  <Pty R="24" ID="CUSTACT6">
    <Sub Typ="26" ID="1" />
  </Pty>
</Alloc>
</AllocRpt>
```

1.7.15 Refuse a Reversal Request

Scenario Overview

Prerequisites: Take-up clearing member submits a reversal request for an accepted allocation

1. Give-up clearing member submits Allocation Instruction to MCS with TransTyp of New and Typ of Refuse reversal. The Allocation Instruction contains only one Alloc block, identifying the allocation to refuse reversal of using IndAlloc2.
2. MCS delivers an Allocation Report to give-up clearing member with TransTyp of New, RptTyp of Alleged Reversal, Stat of Claimed and RvrsStat of Refused
3. MCS delivers an Allocation Report to take-up clearing member with TransTyp of New, RptTyp of Reversal, Stat of Claimed and RvrsStat of Refused

Refuse Reversal Allocation Instruction from Give-up Clearing Member

```
<AllocInstrctn ID="8874399" BizDt="2022-04-19" TransTyp="0" Typ="22" Side="1"
Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1"
CustOrderCapacity="1">
  <Hdr SID="ABCD" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID2="7748128" CustCpcty="1">
    <Pty R="21" ID="MGEX" />
```

```
<Pty R="1" ID="361" />
<Pty R="24" ID="CUSTACT22">
  <Sub Typ="26" ID="1" />
</Pty>
</Alloc>
</AllocInstrctn>
```

Allocation Report to Give-up Clearing Member

```
<AllocRpt RptID="48731948" ID="8874398" BizDt="2022-04-19" TransTyp="0"
RptTyp="18" GrpID="10019" Stat="9" RvrslStat="1" Side="1" Qty="100" TrdDt="2022-
04-19" TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1" AvgPxGrpID="GROUP1A"
AvgPx="256.45" TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID="36617" IndAllocID2="7748128" Txt="some notes"
  CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocRpt>
```

Allocation Report to Take-up Clearing Member

```
<AllocRpt RptID="48731949" ID="8874398" BizDt="2022-04-19" TransTyp="0"
RptTyp="17" Stat="9" RvrslStat="1" Side="1" Qty="100" TrdDt="2022-04-19"
TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1" AvgPx="256.45" TrdTyp="0" PxTyp="2"
CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="HFGX" Snt="2022-04-19T13:17:31-05:00" />
```

```
<OrdAlloc ClOrdID="146ZBT" />
<Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
<Pty R="21" ID="MGEX" />
<Pty R="1" ID="123" />
<Pty R="4" ID="123" />
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
<Alloc Qty="100" IndAllocID2="7748128" Txt="some notes" CustCpcty="4">
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="431" />
  <Pty R="4" ID="431" />
  <Pty R="24" ID="CUSTACT6">
    <Sub Typ="26" ID="1" />
  </Pty>
</Alloc>
</AllocRpt>
```

1.7.16 Cancel a Reversal Request

Scenario Overview

Prerequisites: Take-up clearing member submits a reversal request for an accepted allocation

1. Take-up clearing member submits Allocation Instruction to MCS with TransTyp of Cancel and Typ of Initiate reversal. The Allocation Instruction contains only one Alloc block, identifying the allocation with the reversal to cancel using IndAlloc2.
2. MCS delivers an Allocation Report to give-up clearing member with TransTyp of Cancel, RptTyp of Alleged Reversal, Stat of Claimed and RvrsStat of Cancelled
3. MCS delivers an Allocation Report to take-up clearing member with TransTyp of Cancel, RptTyp of Reversal, Stat of Claimed and RvrsStat of Cancelled

Cancel Reversal Request Allocation Instruction from Take-up Clearing Member

```
<AllocInstrctn ID="8874399" BizDt="2022-04-19" TransTyp="2" Typ="20" Side="1"
  Qty="100" TrdDt="2022-04-19" TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1"
  CustOrderCapacity="1">
  <Hdr SID="HFGX" TID="MGEX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
    Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
```

```
<Pty R="24" ID="CUSTACT1">
  <Sub Typ="26" ID="1" />
</Pty>
<Alloc Qty="100" IndAllocID2="7748128" CustCpcty="1">
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="361" />
  <Pty R="24" ID="CUSTACT22">
    <Sub Typ="26" ID="1" />
  </Pty>
</Alloc>
</AllocInstrctn>
```

Allocation Report to Give-up Clearing Member

```
<AllocRpt RptID="48731948" ID="8874398" BizDt="2022-04-19" TransTyp="2"
RptTyp="18" GrpID="10019" Stat="9" Rvrs1Stat="2" Side="1" Qty="100" TrdDt="2022-
04-19" TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1" AvgPxGrpID="GROUP1A"
AvgPx="256.45" TrdTyp="0" PxTyp="2" CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="ABCD" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID="36617" IndAllocID2="7748128" Txt="some notes"
  CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocRpt>
```

Allocation Report to Take-up Clearing Member

```
<AllocRpt RptID="48731949" ID="8874398" BizDt="2022-04-19" TransTyp="2"
RptTyp="17" Stat="9" Rvrs1Stat="2" Side="1" Qty="100" TrdDt="2022-04-19"
TxnTm="2022-04-19T13:17:31-05:00" AvgPxInd="1" AvgPx="256.45" TrdTyp="0" PxTyp="2"
CustOrderCapacity="1">
  <Hdr SID="MGEX" TID="HFGX" Snt="2022-04-19T13:17:31-05:00" />
  <OrdAlloc ClOrdID="146ZBT" />
  <Instrmt Sym="MWE" ID="W" Src="H" MMY="202206" MatDt="20220615" Mult="5000"
  Exch="XMGE" />
  <Pty R="21" ID="MGEX" />
  <Pty R="1" ID="123" />
  <Pty R="4" ID="123" />
  <Pty R="24" ID="CUSTACT1">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Alloc Qty="100" IndAllocID2="7748128" Txt="some notes" CustCpcty="4">
    <Pty R="21" ID="MGEX" />
    <Pty R="1" ID="431" />
    <Pty R="4" ID="431" />
    <Pty R="24" ID="CUSTACT6">
      <Sub Typ="26" ID="1" />
    </Pty>
  </Alloc>
</AllocRpt>
```


Appendix A: Revision History

Revision Date	Version	Description
July 2022	0.1	Initial draft version
August 2022	0.2	Corrected usage of party roles and instrument symbol fields. Expanded AllocationInstructionAck message to provide additional rejection reason details. Removed TrdSubType and MLegRptTyp from AllocationInstruction and AllocationReport.
October 2022	0.3	Removed publication of Opposite executing firm on Trade Capture Reports. Removed support for allocation of cabinet trades. Removed publication of residual amounts and rounded prices on Average Price Allocations. Added support for publication of original clearing firm on sub-allocations within own firm. Clarified that AllocationReports will be sent one per allocation.

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